

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 3.4%			UTILITIES - 0.0%		
FINANCIAL - 3.3%			Texgen Power LLC* ^{†††}		
Pershing Square Tontine Holdings Ltd. — Class A* ¹	6,864,930	\$ 136,543,458	180,169	\$	4,188,929
KKR Acquisition Holdings I Corp. — Class A* ¹	5,062,315	49,762,557	CONSUMER, CYCLICAL - 0.0%		
RXR Acquisition Corp. — Class A* ¹	1,087,275	10,600,931	ATD New Holdings, Inc.* ^{††}		
Aequi Acquisition Corp. — Class A* ¹	999,157	9,821,713	42,478		3,488,506
AfterNext HealthTech Acquisition Corp. — Class A* ¹	895,600	8,669,408	CONSUMER, NON-CYCLICAL - 0.0%		
MSD Acquisition Corp. — Class A* ¹	833,026	8,180,315	Cengage Learning Holdings II, Inc.* ^{††}		
Conyers Park III Acquisition Corp. — Class A* ¹	832,100	8,112,975	21,660		373,639
TPG Pace Beneficial II Corp.* ¹	807,638	7,931,005	Targus Group International Equity, Inc.* ^{†††,2}		
Waverley Capital Acquisition Corp. I — Class A* ¹	786,700	7,568,054	12,773		33,450
Acropolis Infrastructure Acquisition Corp. — Class A* ¹	578,278	5,615,079	22,703		22,703
Blue Whale Acquisition Corp. I — Class A* ¹	477,700	4,633,690	Total Consumer, Non-cyclical		
Colicity, Inc. — Class A* ¹	217,843	2,126,148			429,792
TPG, Inc.*	42,622	1,284,627	ENERGY - 0.0%		
Total Financial		260,849,960	Permian Production Partners LLC ^{†††}		
COMMUNICATIONS - 0.1%			573,522		415,230
Vacasa, Inc. — Class A*	503,817	4,166,567	TECHNOLOGY - 0.0%		
Figs, Inc. — Class A* ³	55,695	1,198,556	Qlik Technologies, Inc. - Class A* ^{†††}		
Total Communications		5,365,123	177		256,512
			Qlik Technologies, Inc. - Class B* ^{†††}		
			43,738		4
			Total Technology		
					256,516
			INDUSTRIAL - 0.0%		
			BP Holdco LLC* ^{†††,2}		
			37,539		26,465
			Vector Phoenix Holdings, LP* ^{†††}		
			37,539		10,323
			API Heat Transfer Parent LLC* ^{†††}		
			1,763,707		176
			Total Industrial		
					36,964
			Total Common Stocks		
			(Cost \$266,759,223)		
					275,031,020
			PREFERRED STOCKS^{††} - 5.9%		
			FINANCIAL - 5.5%		
			Bank of America Corp.		
			1,078,000		22,972,180
			736,000		15,934,400
			13,850,000		13,016,230

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First Republic Bank					
4.25%	1,168,000	\$ 24,247,680			
4.50%	725,600	16,021,248			
4.13%	369,600	7,621,152			
Wells Fargo & Co.					
3.90% due 12/31/70	25,750,000	24,682,662			
4.70%	982,000	21,653,100			
Citigroup, Inc.					
3.88% due 12/31/70	30,600,000	28,840,500			
4.00% due 12/31/70	13,100,000	12,576,000			
Equitable Holdings, Inc.					
4.95% due 12/31/70	24,550,000	24,120,375			
4.30%	616,000	12,246,080			
Markel Corp.					
6.00% due 12/31/70	32,370,000	33,502,950			
Public Storage					
4.63%	855,064	19,905,890			
4.13%	265,621	5,779,913			
Bank of New York Mellon Corp.					
3.75% due 12/31/70	20,550,000	18,996,420			
4.70% due 12/31/70	4,500,000	4,608,000			
W R Berkley Corp.					
4.13% due 03/30/61	878,365	19,499,703			
4.25% due 09/30/60	115,042	2,445,793			
Kuware US Holdings, Inc.					
7.00% due 02/17/51 ⁵	19,150,000	19,916,000			
Goldman Sachs Group, Inc.					
4.13% due 12/31/70	20,500,000	19,223,875			
Charles Schwab Corp.					
4.00% due 12/31/70	18,700,000	16,794,844			
Prudential Financial, Inc.					
4.13% due 09/01/60	686,550	15,776,919			
MetLife, Inc.					
3.85% due 12/31/70	12,200,000	12,031,640			
CNO Financial Group, Inc.					
5.13% due 11/25/60	324,000	7,192,800			
American Financial Group, Inc.					
4.50% due 09/15/60	270,159	6,148,819			
Assurant, Inc.					
5.25% due 01/15/61	258,000	5,990,760			
Selective Insurance Group, Inc.					
4.60%	246,000	5,153,700			
PartnerRe Ltd.					
4.88%	208,352	4,719,173			
Total Financial		<u>441,618,806</u>			
			GOVERNMENT - 0.4%		
			CoBank ACB		
			4.25% due 12/31/70	20,000,000	\$ 18,800,000
			Farmer Mac		
			5.75%	378,000	9,506,700
			Total Government		<u>28,306,700</u>
			INDUSTRIAL - 0.0%		
			API Heat Transfer		
			Intermediate ^{*,†††}	218	—
			Total Preferred Stocks		<u>469,925,506</u>
			(Cost \$509,786,250)		
			WARRANTS[†] - 0.0%		
			KKR Acquisition		
			Holdings I		
			Corp. — Class A		
			Expiring 12/31/27 ^{*,1}	1,265,578	835,282
			Pershing Square		
			Tontine Holdings		
			Ltd. — Class A		
			Expiring 07/24/25 ^{*,1}	762,770	717,004
			Conyers Park III		
			Acquisition		
			Corp. — Class A		
			Expiring 08/12/28 ^{*,1}	277,366	141,734
			MSD Acquisition		
			Corp. — Class A		
			Expiring 05/13/23 ^{*,1}	166,604	129,951
			AfterNext		
			HealthTech		
			Acquisition		
			Corp. — Class A		
			Expiring 07/09/23 ^{*,1}	298,533	125,384
			Ginkgo Bioworks		
			Holdings, Inc.		
			Expiring 12/31/27 ^{*,1}	128,004	112,682
			Waverley Capital		
			Acquisition		
			Corp. 1 — Class A		
			Expiring 04/30/27 ^{*,1}	262,232	99,648
			RXR Acquisition		
			Corp. — Class A		
			Expiring 03/08/26 ^{*,1}	217,453	97,854

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		SHARES	VALUE			SHARES	VALUE
Acropolis Infrastructure Acquisition Corp. — Class A Expiring 03/31/26 ^{*1}				192,759	\$	91,618	
Aequi Acquisition Corp. — Class A Expiring 11/30/27 ^{*1}				333,052		65,778	
Blue Whale Acquisition Corp. I — Class A Expiring 07/30/26 ^{*1}				119,424		59,831	
Colicity, Inc. — Class A Expiring 12/31/27 ^{*1}				43,567		<u>16,991</u>	
Total Warrants						<u>2,493,757</u>	
(Cost \$9,302,493)							
EXCHANGE-TRADED FUNDS[†] - 0.8%							
VanEck Gold Miners ETF				1,430,590		54,863,126	
iShares Preferred & Income Securities ETF				270,626		<u>9,856,199</u>	
Total Exchange-Traded Funds						<u>64,719,325</u>	
(Cost \$64,296,005)							
MUTUAL FUNDS[†] - 2.5%							
Guggenheim Risk Managed Real Estate Fund — Institutional Class ²				2,227,768		87,172,557	
Guggenheim Ultra Short Duration Fund — Institutional Class ²				4,724,615		46,253,983	
Guggenheim Alpha Opportunity Fund — Institutional Class ²				1,010,531		26,920,537	
Guggenheim Strategy Fund II ²				741,715		18,209,106	
Guggenheim Strategy Fund III ²				719,421		<u>17,726,527</u>	
Total Mutual Funds						<u>196,282,710</u>	
(Cost \$182,501,742)							
CLOSED-END FUNDS[†] - 1.0%							
BlackRock Corporate High Yield Fund, Inc.				2,578,149	\$	27,766,665	
Blackstone Strategic Credit Fund				1,213,610		15,837,610	
BlackRock Credit Allocation Income Trust				1,110,039		13,942,090	
Eaton Vance Limited Duration Income Fund				791,358		9,258,889	
Ares Dynamic Credit Allocation Fund, Inc.				479,990		6,931,055	
BlackRock Debt Strategies Fund, Inc.				482,834		5,031,131	
Western Asset High Income Opportunity Fund, Inc.				870,583		<u>3,891,506</u>	
Total Closed-End Funds						<u>82,658,946</u>	
(Cost \$70,160,483)							
MONEY MARKET FUNDS[†] - 4.7%							
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 0.15% ⁶				370,960,262		370,960,262	
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0.13% ⁶				3,593,271		3,593,271	
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.10% ⁶				22,924		<u>22,924</u>	
Total Money Market Funds						<u>374,576,457</u>	
(Cost \$374,576,457)							

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CORPORATE BONDS^{††} - 31.3%			Global Atlantic		
FINANCIAL - 7.8%			Finance Co.		
Pershing Square Holdings Ltd.			4.70% due 10/15/51 ^{4,5}	22,350,000	\$ 21,064,875
3.25% due 10/01/31	33,500,000	\$ 30,217,000	Nationwide Mutual Insurance Co.		
3.25% due 11/15/30 ⁵	15,100,000	13,855,458	4.35% due 04/30/50 ⁵	21,150,000	21,042,393
NFP Corp.			Starwood Property Trust, Inc.		
6.88% due 08/15/28 ⁵	28,700,000	27,408,500	4.38% due 01/15/27 ⁵	21,000,000	20,370,000
4.88% due 08/15/28 ⁵	3,950,000	3,772,250	FS KKR Capital Corp.		
Wilton RE Ltd.			3.25% due 07/15/27	21,000,000	19,384,615
6.00% ^{†††,4,5,7}	31,350,000	30,183,780	Hampton Roads PPV LLC		
Liberty Mutual Group, Inc.			6.62% due 06/15/53 ⁵	16,900,000	16,968,548
4.30% due 02/01/61 ⁵	36,940,000	29,359,912	Sherwood Financing plc		
GLP Capital Limited Partnership / GLP Financing II, Inc.			4.50% due 11/15/26 ⁵	EUR 15,600,000	16,462,531
4.00% due 01/15/31	22,640,000	21,958,083	Kennedy-Wilson, Inc.		
5.30% due 01/15/29	6,950,000	7,301,462	5.00% due 03/01/31	16,825,000	16,152,000
LPL Holdings, Inc.			4.75% due 02/01/30	250,000	237,728
4.00% due 03/15/29 ⁵	24,100,000	22,870,384	4.75% due 03/01/29	25,000	24,103
4.38% due 05/15/31 ⁵	6,350,000	6,140,101	Hunt Companies, Inc.		
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.			5.25% due 04/15/29 ⁵	13,700,000	13,051,305
3.88% due 03/01/31 ⁵	21,650,000	19,593,250	Wilton Re Finance LLC		
2.88% due 10/15/26 ⁵	8,750,000	8,033,769	5.88% due 03/30/33 ^{4,5}	11,815,000	11,921,477
Home Point Capital, Inc.			First American Financial Corp.		
5.00% due 02/01/26 ⁵	33,010,000	27,045,423	4.00% due 05/15/30	11,760,000	11,778,111
Iron Mountain, Inc.			OneAmerica Financial Partners, Inc.		
5.63% due 07/15/32 ⁵	25,025,000	24,656,632	4.25% due 10/15/50 ⁵	11,550,000	11,118,600
4.50% due 02/15/31 ⁵	925,000	854,247	OneMain Finance Corp.		
Host Hotels & Resorts, LP			4.00% due 09/15/30	11,750,000	10,369,375
3.50% due 09/15/30	24,000,000	22,883,046	Atlas Mara Ltd.		
United Wholesale Mortgage LLC			due 12/31/21 ^{†††,8,9}	14,400,000	10,296,000
5.50% due 11/15/25 ⁵	12,600,000	12,222,000	Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
5.50% due 04/15/29 ⁵	7,150,000	6,370,793	4.25% due 10/15/27 ⁵	10,000,000	9,618,700
5.75% due 06/15/27 ⁵	4,550,000	4,222,195	SLM Corp.		
Jefferies Finance LLC / JFIN Company-Issuer Corp.			3.13% due 11/02/26	10,000,000	9,275,000
5.00% due 08/15/28 ⁵	23,000,000	22,022,040			

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Jane Street Group / JSG Finance, Inc. 4.50% due 11/15/29 ⁵	9,650,000	\$ 9,144,436	COMMUNICATIONS - 4.6% British Telecommunications plc 4.88% due 11/23/81 ^{4,5} 28,200,000 \$ 26,790,000 4.25% due 11/23/81 ^{4,5} 5,250,000 5,011,492 McGraw-Hill Education, Inc. 8.00% due 08/01/29 ⁵ 26,800,000 25,328,680 5.75% due 08/01/28 ⁵ 4,550,000 4,339,654 Level 3 Financing, Inc. 4.25% due 07/01/28 ⁵ 22,035,000 20,228,295 3.75% due 07/15/29 ⁵ 7,600,000 6,735,348 3.88% due 11/15/29 ⁵ 2,600,000 2,392,000 CSC Holdings LLC 4.13% due 12/01/30 ⁵ 21,250,000 18,633,381 3.38% due 02/15/31 ⁵ 2,975,000 2,506,437 4.63% due 12/01/30 ⁵ 2,715,000 2,270,527 Alicte France S.A. 5.13% due 07/15/29 ⁵ 13,250,000 11,875,312 5.50% due 10/15/29 ⁵ 11,760,000 10,552,013 CBS Studio Center 3.06% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††} 22,000,000 22,043,248 LCPR Senior Secured Financing DAC 5.13% due 07/15/29 ⁵ 16,250,000 15,513,794 6.75% due 10/15/27 ⁵ 5,400,000 5,547,420 Virgin Media Finance plc 5.00% due 07/15/30 ⁵ 21,400,000 20,212,193 UPC Broadband Finco BV 4.88% due 07/15/31 ⁵ 20,200,000 18,965,174 VZ Secured Financing BV 5.00% due 01/15/32 ⁵ 16,950,000 15,848,250				
HUB International Ltd. 5.63% due 12/01/29 ⁵ 7.00% due 05/01/26 ⁵	8,500,000 750,000	8,117,500 758,666					
QBE Insurance Group Ltd. 5.88% ^{4,5,7}	7,550,000	7,729,313					
PartnerRe Finance B LLC 4.50% due 10/01/50 ⁴	6,460,000	6,233,900					
AmWINS Group, Inc. 4.88% due 06/30/29 ⁵	6,025,000	5,784,120					
Ryan Specialty Group LLC 4.38% due 02/01/30 ⁵	5,750,000	5,433,750					
American Equity Investment Life Holding Co. 5.00% due 06/15/27	4,813,000	5,021,516					
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁵	3,053,000	3,190,385					
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 ⁵	3,350,000	3,140,625					
SBA Communications Corp. 3.13% due 02/01/29	3,100,000	2,819,822					
Prudential Financial, Inc. 5.13% due 03/01/52 ⁴	2,750,000	2,779,975					
Platinum for Belize Blue Investment Company LLC 1.60% due 10/20/40 ^{†††5,10}	1,900,000	1,819,930					
Total Financial		<u>622,079,624</u>					

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CCO Holdings LLC / CCO Holdings Capital Corp. 4.50% due 06/01/33 ⁵ 4.25% due 02/01/31 ⁵	14,265,000 3,310,000	\$ 12,802,837 3,003,825	Zayo Group Holdings, Inc. 4.00% due 03/01/27 ⁵	700,000	\$ 644,161
Vodafone Group plc 5.13% due 06/04/81 ⁴	16,875,000	14,879,531	Total Communications		<u>367,930,963</u>
Switch Ltd. 3.75% due 09/15/28 ⁵	12,100,000	11,733,915	CONSUMER, CYCLICAL - 4.2%		
Cable One, Inc. 4.00% due 11/15/30 ⁵	12,575,000	11,596,917	Delta Air Lines, Inc. 7.00% due 05/01/25 ⁵	41,320,000	44,258,474
Paramount Global 4.95% due 05/19/50 ¹¹	10,340,000	10,806,840	Marriott International, Inc. 2.85% due 04/15/31 4.63% due 06/15/30 5.75% due 05/01/25 3.50% due 10/15/32	14,730,000 10,900,000 8,440,000 8,150,000	13,443,967 11,289,029 8,961,044 7,757,731
AMC Networks, Inc. 4.25% due 02/15/29	10,200,000	9,518,589	Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.75% due 10/20/28 ⁵	24,150,000	24,334,907
Radiate Holdco LLC / Radiate Finance, Inc. 4.50% due 09/15/26 ⁵	9,300,000	8,974,500	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁵	19,700,000	20,537,250
Sirius XM Radio, Inc. 4.13% due 07/01/30 ⁵	8,900,000	8,331,913	1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 ⁵ 3.50% due 02/15/29 ⁵	22,200,000 500,000	20,025,177 461,725
Match Group Holdings II LLC 4.63% due 06/01/28 ⁵	7,700,000	7,459,375	Hilton Domestic Operating Company, Inc. 4.00% due 05/01/31 ⁵ 3.63% due 02/15/32 ⁵ 5.75% due 05/01/28 ⁵	15,900,000 4,150,000 525,000	15,005,625 3,766,125 543,165
Virgin Media Secured Finance plc 4.50% due 08/15/30 ⁵	7,950,000	7,413,375	Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc. 4.63% due 01/15/29 ⁵	15,975,000	15,136,312
Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28	7,000,000	6,755,000	Hyatt Hotels Corp. 5.38% due 04/23/25 5.75% due 04/23/30	7,350,000 6,530,000	7,715,341 7,215,243
Cengage Learning, Inc. 9.50% due 06/15/24 ⁵	5,039,000	5,026,403	JB Poindexter & Company, Inc. 7.13% due 04/15/26 ⁵	11,725,000	11,915,531
Ziggo BV 4.88% due 01/15/30 ⁵	5,275,000	4,967,626			
Virgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 ⁵	3,650,000	3,504,000			
Lamar Media Corp. 4.00% due 02/15/30	2,400,000	2,283,000			
TripAdvisor, Inc. 7.00% due 07/15/25 ⁵	1,800,000	1,859,310			
T-Mobile USA, Inc. 2.88% due 02/15/31	1,750,000	1,576,628			

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Suburban Propane Partners Limited Partnership/ Suburban Energy Finance Corp. 5.00% due 06/01/31 ⁵ 5.88% due 03/01/27	11,350,000 660,000	\$ 10,640,625 669,075	Murphy Oil USA, Inc. 3.75% due 02/15/31 ⁵	4,825,000	\$ 4,402,813
Boyne USA, Inc. 4.75% due 05/15/29 ⁵	11,310,000	10,857,600	Beacon Roofing Supply, Inc. 4.13% due 05/15/29 ⁵	4,589,000	4,239,364
Scotts Miracle-Gro Co. 4.00% due 04/01/31	9,900,000	8,632,651	Asbury Automotive Group, Inc. 4.63% due 11/15/29 ⁵	4,472,000	4,164,550
British Airways Class A Pass Through Trust 4.25% due 11/15/32 ⁵	8,244,198	8,235,817	WMG Acquisition Corp. 3.75% due 12/01/29 ⁵ 3.00% due 02/15/31 ⁵	3,200,000 1,275,000	3,008,000 1,141,125
Wabash National Corp. 4.50% due 10/15/28 ⁵	9,100,000	8,190,000	Scientific Games Holdings Limited Partnership/ Scientific Games US FinCo, Inc. 6.63% due 03/01/30 ⁵	3,500,000	3,450,230
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. 5.75% due 01/20/26 ⁵	6,495,000	6,498,702	Air Canada Class A Pass Through Trust 5.25% due 04/01/29 ⁵	3,265,498	3,370,109
Papa John's International, Inc. 3.88% due 09/15/29 ⁵	7,025,000	6,448,388	Station Casinos LLC 4.63% due 12/01/31 ⁵	3,450,000	3,155,715
Penn National Gaming, Inc. 4.13% due 07/01/29 ⁵	6,975,000	6,244,020	PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 ⁵	2,800,000	2,705,934
Six Flags Theme Parks, Inc. 7.00% due 07/01/25 ⁵	5,475,000	5,714,531	Air Canada 4.63% due 08/15/29 ⁵ CAD	3,550,000	2,666,455
American Airlines Class AA Pass Through Trust 3.58% due 01/15/28 3.35% due 10/15/29 3.65% due 02/15/29 3.15% due 02/15/32	2,404,073 1,296,915 1,122,615 1,069,887	2,284,145 1,242,905 1,087,309 1,004,993	Allison Transmission, Inc. 3.75% due 01/30/31 ⁵	2,925,000	2,653,414
Aramark Services, Inc. 6.38% due 05/01/25 ⁵	5,100,000	5,235,303	United Airlines, Inc. 4.63% due 04/15/29 ⁵	1,700,000	1,616,615
Superior Plus Limited Partnership / Superior General Partner, Inc. 4.50% due 03/15/29 ⁵	4,800,000	4,510,224	Vail Resorts, Inc. 6.25% due 05/15/25 ⁵	1,525,000	1,575,142
			United Airlines Class AA Pass Through Trust 4.15% due 08/25/31	1,035,232	1,044,805
			CD&R Smokey Buyer, Inc. 6.75% due 07/15/25 ⁵	950,000	976,125
			Wyndham Hotels & Resorts, Inc. 4.38% due 08/15/28 ⁵	700,000	673,750

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Tempur Sealy International, Inc. 3.88% due 10/15/31 ⁵	375,000	\$ 321,563	FlowsERVE Corp. 3.50% due 10/01/30	10,270,000	\$ 9,726,266
Total Consumer, Cyclical		<u>341,028,643</u>	Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	10,950,000	9,653,456
INDUSTRIAL - 4.1%			Boxer Parent Company, Inc. 6.50% due 10/02/25	EUR 8,500,000	9,483,374
Boeing Co. 5.15% due 05/01/30	32,030,000	34,158,644	Cleaver-Brooks, Inc. 7.88% due 03/01/23 ⁵	9,852,000	9,386,985
5.81% due 05/01/50	16,010,000	18,487,340	GrafTech Finance, Inc. 4.63% due 12/15/28 ⁵	10,000,000	9,299,200
5.71% due 05/01/40	16,010,000	17,890,383	Deuce FinCo plc 5.50% due 06/15/27	GBP 7,350,000	9,221,197
New Enterprise Stone & Lime Company, Inc. 5.25% due 07/15/28 ⁵	11,300,000	10,863,594	Arcosa, Inc. 4.38% due 04/15/29 ⁵	9,400,000	8,918,250
9.75% due 07/15/28 ⁵	10,350,000	10,440,563	Mausser Packaging Solutions Holding Co. 8.50% due 04/15/24 ⁵	6,550,000	6,664,625
Standard Industries, Inc. 4.38% due 07/15/30 ⁵	11,025,000	10,098,404	5.50% due 04/15/24 ⁵	800,000	796,822
3.38% due 01/15/31 ⁵	6,552,000	5,733,000	IP Lending II Ltd. 3.65% due 07/15/25 ^{†††.5}	7,450,000	7,305,294
5.00% due 02/15/27 ⁵	3,290,000	3,261,311	Atkore, Inc. 4.25% due 06/01/31 ⁵	7,625,000	7,091,250
IP Lending I LLC 4.00% due 09/08/25 ^{††.5}	15,347,531	15,071,710	BWX Technologies, Inc. 4.13% due 06/30/28 ⁵	6,700,000	6,449,286
Great Lakes Dredge & Dock Corp. 5.25% due 06/01/29 ⁵	15,585,000	14,883,675	PGT Innovations, Inc. 4.38% due 10/01/29 ⁵	6,100,000	5,688,250
Artera Services LLC 9.03% due 12/04/25 ⁵	14,385,000	14,374,427	Harsco Corp. 5.75% due 07/31/27 ⁵	3,900,000	3,775,980
TopBuild Corp. 4.13% due 02/15/32 ⁵	8,850,000	8,020,313	Adevinta ASA 3.00% due 11/15/27	EUR 3,433,000	3,672,858
3.63% due 03/15/29 ⁵	5,550,000	5,043,562	Howmet Aerospace, Inc. 5.95% due 02/01/37	2,925,000	3,117,728
Intertape Polymer Group, Inc. 4.38% due 06/15/29 ⁵	11,050,000	11,381,500	6.88% due 05/01/25	53,000	57,553
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 ⁵	11,680,000	11,252,804	TK Elevator US Newco, Inc. 5.25% due 07/15/27 ⁵	3,000,000	2,967,090
Pactiv Evergreen Group Issuer Incorporated/ Pactiv Evergreen Group Issuer LLC/ Reynolds Gro 4.00% due 10/15/27 ⁵	11,150,000	10,358,350	Hillenbrand, Inc. 5.75% due 06/15/25	2,525,000	2,588,125

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Crown Americas			5.50% due 06/01/50	2,800,000	\$ 3,179,484
LLC / Crown			5.00% due 06/04/42	2,490,000	2,659,569
Americas Capital			4.88% due 10/01/49	2,025,000	2,133,601
Corporation VI			Bausch Health		
4.75% due 02/01/26	1,923,000	\$ 1,943,538	Companies, Inc.		
EnerSys			4.88% due 06/01/28 ⁵	15,600,000	14,937,000
5.00% due 04/30/23 ⁵	1,900,000	1,910,364	DaVita, Inc.		
EnPro Industries, Inc.			4.63% due 06/01/30 ⁵	9,649,000	9,010,236
5.75% due 10/15/26	1,423,000	1,456,547	3.75% due 02/15/31 ⁵	6,050,000	5,293,750
Trinity Industries, Inc.			Sabre GLBL, Inc.		
4.55% due 10/01/24	1,260,000	1,281,483	7.38% due 09/01/25 ⁵	7,350,000	7,675,090
Princess Juliana			9.25% due 04/15/25 ⁵	2,180,000	2,416,824
International			BCP V Modular		
Airport Operating			Services		
Company N.V.			Finance II plc		
5.50% due 12/20/27 ⁹	1,036,187	920,486	4.75% due 10/30/28 ⁵ EUR	9,000,000	9,530,260
Ardagh Metal			Nielsen Finance LLC /		
Packaging Finance			Nielsen Finance Co.		
USA LLC / Ardagh			4.75% due 07/15/31 ⁵	6,625,000	6,616,719
Metal Packaging			4.50% due 07/15/29 ⁵	2,550,000	2,543,625
Finance plc			Prime Security Services		
4.00% due 09/01/29 ⁵	950,000	856,092	Borrower LLC /		
Waste Pro USA, Inc.			Prime Finance, Inc.		
5.50% due 02/15/26 ⁵	600,000	567,048	3.38% due 08/31/27 ⁵	7,300,000	6,678,697
Graphic Packaging			5.25% due 04/15/24 ⁵	1,900,000	1,945,296
International LLC			Sotheby's/Bidfair		
3.50% due 03/01/29 ⁵	390,000	358,800	Holdings, Inc.		
TransDigm, Inc.			5.88% due 06/01/29 ⁵	8,900,000	8,610,750
8.00% due 12/15/25 ⁵	225,000	235,300	Option Care		
JELD-WEN, Inc.			Health, Inc.		
6.25% due 05/15/25 ⁵	100,000	103,037	4.38% due 10/31/29 ⁵	8,725,000	8,179,687
Total Industrial		<u>326,815,864</u>	IQVIA, Inc.		
CONSUMER, NON-CYCLICAL - 3.9%			5.00% due 05/15/27 ⁵	6,650,000	6,723,449
Mozart Debt Merger			5.00% due 10/15/26 ⁵	1,350,000	1,373,625
Sub, Inc.			Avantor Funding, Inc.		
3.88% due 04/01/29 ⁵	38,500,000	35,612,500	4.63% due 07/15/28 ⁵	8,175,000	8,085,075
5.25% due 10/01/29 ⁵	7,200,000	6,693,624	Cheplapharm		
US Foods, Inc.			Arzneimittel GmbH		
6.25% due 04/15/25 ⁵	11,950,000	12,248,750	5.50% due 01/15/28 ⁵	8,085,000	7,822,156
4.75% due 02/15/29 ⁵	6,550,000	6,247,063	Kronos Acquisition		
4.63% due 06/01/30 ⁵	2,675,000	2,474,683	Holdings, Inc.		
Kraft Heinz Foods Co.			/ KIK Custom		
4.38% due 06/01/46	6,320,000	6,241,885	Products, Inc.		
5.20% due 07/15/45	5,725,000	6,197,312	5.00% due 12/31/26 ⁵	5,500,000	5,073,750
			7.00% due 12/31/27 ⁵	2,991,000	2,527,395

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CPI CG, Inc. 8.63% due 03/15/26 ⁵	7,077,000	\$ 6,887,903	FAGE International S.A. / FAGE USA Dairy Industry, Inc. 5.63% due 08/15/26 ⁵	3,722,000	\$ 3,666,170
HealthEquity, Inc. 4.50% due 10/01/29 ⁵	6,900,000	6,537,750	API Escrow Corp. 4.75% due 10/15/29 ⁵	3,800,000	3,529,250
Post Holdings, Inc. 4.50% due 09/15/31 ⁵	4,100,000	3,632,559	JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.75% due 12/01/31 ⁵	3,400,000	3,155,999
4.63% due 04/15/30 ⁵	1,725,000	1,553,276	Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc. 5.00% due 02/01/26 ⁵	2,775,000	2,664,000
5.50% due 12/15/29 ⁵	1,300,000	1,250,834	Charles River Laboratories International, Inc. 4.00% due 03/15/31 ⁵	2,500,000	2,346,875
TreeHouse Foods, Inc. 4.00% due 09/01/28 ¹¹	7,575,000	6,413,942	Hologic, Inc. 3.25% due 02/15/29 ⁵	2,450,000	2,287,736
Grifols Escrow Issuer S.A. 4.75% due 10/15/28 ⁵	6,750,000	6,353,438	Molina Healthcare, Inc. 4.38% due 06/15/28 ⁵	1,770,000	1,751,627
Smithfield Foods, Inc. 3.00% due 10/15/30 ⁵	7,000,000	6,352,932	Par Pharmaceutical, Inc. 7.50% due 04/01/27 ⁵	1,825,000	1,702,999
Service Corporation International 3.38% due 08/15/30	5,275,000	4,752,142	Altria Group, Inc. 4.45% due 05/06/50	1,670,000	1,515,442
4.00% due 05/15/31	1,650,000	1,535,045	Tenet Healthcare Corp. 4.63% due 06/15/28 ⁵	975,000	956,719
WW International, Inc. 4.50% due 04/15/29 ⁵	7,050,000	5,708,597	5.13% due 11/01/27 ⁵	550,000	552,588
Spectrum Brands, Inc. 5.50% due 07/15/30 ⁵	5,600,000	5,376,000	Syneos Health, Inc. 3.63% due 01/15/29 ⁵	1,600,000	1,478,000
Chrome Bidco 3.50% due 05/31/28 ⁵ EUR	4,800,000	5,074,604	Performance Food Group, Inc. 6.88% due 05/01/25 ⁵	304,000	314,576
Rent-A-Center, Inc. 6.38% due 02/15/29 ^{5,11}	5,450,000	4,986,750	Total Consumer, Non-cyclical		<u>313,163,405</u>
Central Garden & Pet Co. 4.13% due 04/30/31 ⁵	5,300,000	4,770,000	ENERGY - 2.3%		
ADT Security Corp. 4.88% due 07/15/32 ⁵	5,150,000	4,738,000	BP Capital Markets plc 4.88% ^{4,7}	39,360,000	39,458,400
CAB SELAS 3.38% due 02/01/28 ⁵ EUR	4,100,000	4,309,551	ITT Holdings LLC 6.50% due 08/01/29 ⁵	39,200,000	36,209,824
Carriage Services, Inc. 4.25% due 05/15/29 ⁵	4,575,000	4,261,246			
Endo Luxembourg Finance Company I SARL / Endo US, Inc. 6.13% due 04/01/29 ⁵	4,400,000	4,015,000			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Occidental			NCR Corp.		
Petroleum Corp.			5.25% due 10/01/30 ⁵	11,425,000	\$ 10,830,443
7.95% due 06/15/39	12,735,000	\$ 16,153,456	5.13% due 04/15/29 ⁵	6,350,000	6,104,509
6.63% due 09/01/30	3,600,000	4,131,000	6.13% due 09/01/29 ⁵	25,000	25,062
4.50% due 07/15/44	2,850,000	2,723,560	Twilio, Inc.		
6.13% due 01/01/31	2,250,000	2,531,250	3.88% due 03/15/31	15,100,000	14,035,713
3.00% due 02/15/27	2,130,000	2,082,075	CDW LLC / CDW		
4.63% due 06/15/45	1,700,000	1,649,000	Finance Corp.		
4.40% due 04/15/46	900,000	855,000	3.57% due 12/01/31	14,000,000	12,970,300
NuStar Logistics, LP			TeamSystem SpA		
6.38% due 10/01/30	19,025,000	19,282,598	3.75% (3 Month		
5.63% due 04/28/27	450,000	440,269	EURIBOR +		
Midwest Connector			3.75%, Rate		
Capital Company			Floor: 3.75%)		
LLC			due 02/15/28 ^o	EUR 11,750,000	12,824,494
4.63% due 04/01/29 ⁵	18,763,000	18,961,065	Citrix Systems, Inc.		
Parkland Corp.			1.25% due 03/01/26	12,100,000	11,763,831
4.63% due 05/01/30 ⁵	20,000,000	18,600,000	Booz Allen		
Global Partners			Hamilton, Inc.		
Limited Partnership			3.88% due 09/01/28 ⁵	11,800,000	11,390,422
/ GLP Finance Corp.			Playtika Holding Corp.		
6.88% due 01/15/29	3,950,000	3,903,686	4.25% due 03/15/29 ⁵	8,750,000	8,071,875
7.00% due 08/01/27	2,200,000	2,200,000	MSCI, Inc.		
Rattler Midstream, LP			3.88% due 02/15/31 ⁵	883,000	837,221
5.63% due 07/15/25 ⁵	5,550,000	5,633,250	ACI Worldwide, Inc.		
DT Midstream, Inc.			5.75% due 08/15/26 ⁵	400,000	409,000
4.13% due 06/15/29 ⁵	5,250,000	5,033,726	Boxer Parent		
DCP Midstream			Company, Inc.		
Operating, LP			7.13% due 10/02/25 ⁵	375,000	388,703
3.25% due 02/15/32	4,750,000	4,275,000	Total Technology		<u>135,117,916</u>
Atlantica Sustainable			BASIC MATERIALS - 1.5%		
Infrastructure plc			Alcoa Nederland		
4.13% due 06/15/28 ⁵	1,550,000	1,493,673	Holding BV		
Basic Energy			5.50% due 12/15/27 ⁵	15,125,000	15,655,585
Services, Inc.			6.13% due 05/15/28 ⁵	7,450,000	7,803,875
due 10/15/23 ^{8,9}	1,500,000	30,000	4.13% due 03/31/29 ⁵	4,900,000	4,801,657
Total Energy		<u>185,646,832</u>	Carpenter Technology		
TECHNOLOGY - 1.7%			Corp.		
Minerva Merger			6.38% due 07/15/28	8,315,000	8,348,676
Sub, Inc.			7.63% due 03/15/30	6,100,000	6,245,851
6.50% due 02/15/30 ⁵	26,650,000	25,853,831	WR Grace		
Qorvo, Inc.			Holdings LLC		
4.38% due 10/15/29	11,220,000	11,223,758	4.88% due 06/15/27 ⁵	13,750,000	13,453,687
3.38% due 04/01/31 ⁵	9,225,000	8,388,754			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Kaiser Aluminum Corp.			AES Corp.		
4.50% due 06/01/31 ⁵	13,250,000	\$ 11,946,068	3.95% due 07/15/30 ⁵	9,760,000	\$ 9,668,808
4.63% due 03/01/28 ⁵	650,000	610,584	Terraform Global		
Minerals Technologies, Inc.			Operating LLC		
5.00% due 07/01/28 ⁵	11,230,000	10,696,575	6.13% due 03/01/26 ⁵	8,285,000	8,279,201
EverArc Escrow SARL			Total Utilities		<u>93,955,306</u>
5.00% due 10/30/29 ⁵	11,525,000	10,530,969	Total Corporate Bonds		
SCIL IV LLC / SCIL			(Cost \$2,635,295,203)		<u>2,508,147,127</u>
USA Holdings LLC			SENIOR FLOATING RATE INTERESTS^{††,◇} - 24.5%		
5.38% due 11/01/26 ⁵	9,800,000	9,016,000	CONSUMER, CYCLICAL - 5.8%		
Clearwater Paper Corp.			MB2 Dental		
4.75% due 08/15/28 ⁵	5,539,000	5,144,346	Solutions LLC		
HB Fuller Co.			7.00% (3 Month USD		
4.25% due 10/15/28	5,250,000	4,915,050	LIBOR + 6.00%,		
Novelis Sheet			Rate Floor: 7.00%)		
Ingot GmbH			due 01/29/27 ^{†††}	24,081,846	23,694,160
3.38% due 04/15/29 EUR	4,500,000	4,736,926	7.16% (3 Month USD		
Compass Minerals			LIBOR + 6.00%,		
International, Inc.			Rate Floor: 7.00%)		
6.75% due 12/01/27 ⁵	2,634,000	2,667,188	due 01/29/27 ^{†††}	7,389,304	7,270,346
ArcelorMittal S.A.			Zephyr Bidco Ltd.		
4.55% due 03/11/26	2,450,000	2,510,111	5.47% (1 Month GBP		
Arconic Corp.			SONIA + 4.75%,		
6.00% due 05/15/25 ⁵	2,275,000	2,327,325	Rate Floor: 5.23%)		
Ingevity Corp.			due 07/23/25	GBP 20,850,000	26,693,281
3.88% due 11/01/28 ⁵	1,000,000	903,830	8.22% (1 Month GBP		
Mirabela Nickel Ltd.			SONIA + 7.50%,		
due 06/24/19 ^{8,9}	1,885,418	<u>94,271</u>	Rate Floor: 7.98%)		
Total Basic Materials		<u>122,408,574</u>	due 07/23/26	GBP 1,540,417	1,998,268
UTILITIES - 1.2%			Packers Holdings LLC		
Midcap Funding			4.00% (3 Month		
XLVI Trust			USD LIBOR +		
3.79% (1 Month USD			3.25%, Rate		
LIBOR + 3.50%,			Floor: 4.00%)		
Rate Floor: 3.50%)			due 03/09/28	22,954,073	22,581,069
due 11/22/23 ^{◇,†††}	43,400,000	43,442,002	FR Refuel LLC		
Cheniere Corpus			5.50% (1 Month		
Christi Holdings LLC			USD LIBOR +		
3.52% due			4.75%, Rate		
12/31/39 ^{†††}	21,800,000	19,988,267	Floor: 5.50%)		
Clearway Energy			due 11/08/28 ^{†††}	20,794,550	20,378,659
Operating LLC					
3.75% due 02/15/31 ⁵	13,450,000	12,577,028			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Pacific Bells, LLC 5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 11/10/28 ^{†††}	19,645,608	\$ 19,424,595	SP PF Buyer LLC 4.96% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,347,595	\$ 14,561,031
BGIS (BIFM CA Buyer, Inc.) 3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 ^{†††}	17,946,588	17,632,523	BRE/Everbright M6 Borrower LLC 5.75% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	14,396,937	14,073,006
Mavis Tire Express Services TopCo Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	17,313,000	17,180,729	PAI Holdco, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	14,051,605	13,893,525
BCPE Empire Holdings, Inc. 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26	16,887,452	16,634,140	CNT Holdings I Corp. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	11,828,000	11,751,591
4.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26	222,154	218,637	CD&R Firefly Bidco Ltd. 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 06/23/25	EUR 6,000,000	6,542,901
Breitling Financing SARL 4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/25/28	EUR 13,900,000	15,235,704	4.94% (GBP SONIA + 4.50%, Rate Floor: 4.50%) due 06/23/25	GBP 3,350,000	4,289,597
Truck Hero, Inc. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	15,698,607	15,188,402	Flamingo 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 10,000,000	10,816,643
			EnTrans International LLC 6.46% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	10,931,200	10,603,264

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Loire Finco			NFM & J LLC		
Luxembourg SARL			6.75% (1 Month USD		
4.50% (1 Month			LIBOR + 5.75%,		
USD LIBOR +			Rate Floor: 6.75%)		
3.75%, Rate			due 11/30/27 ^{†††}	8,405,227	\$ 8,318,462
Floor: 4.50%)			United Petfood		
due 04/21/27	10,692,404	\$ 10,545,384	3.00% (6 Month		
Verisure Holding AB			EURIBOR +		
3.25% (6 Month			3.00%, Rate		
EURIBOR +			Floor: 3.00%)		
3.25%, Rate			due 04/24/28	EUR 7,000,000	7,513,555
Floor: 3.25%)			PetSmart LLC		
due 07/20/26	EUR 7,651,053	8,273,246	4.50% (3 Month		
3.25% (6 Month			USD LIBOR +		
EURIBOR +			3.75%, Rate		
3.25%, Rate			Floor: 4.50%)		
due 03/27/28	EUR 1,770,000	1,910,531	due 02/11/28	7,462,500	7,431,381
Rent-A-Center, Inc.			Holding SOCOTEC		
3.81% (3 Month USD			5.26% (3 Month USD		
LIBOR + 3.25%,			LIBOR + 4.25%,		
Rate Floor: 3.75%)			Rate Floor: 5.00%)		
due 02/17/28	10,326,726	10,100,881	due 06/30/28	7,150,000	7,096,375
CHG Healthcare			Camin Cargo		
Services, Inc.			Control, Inc.		
5.00% (1 Month			7.50% (1 Month USD		
USD LIBOR +			LIBOR + 6.50%,		
3.50%, Rate			Rate Floor: 7.50%)		
Floor: 5.00%)			due 06/04/26 ^{†††}	6,865,500	6,796,845
due 09/29/28	9,154,000	9,059,622	Accuride Corp.		
BCP V Modular			6.26% (3 Month USD		
Services Holdings			LIBOR + 5.25%,		
IV Ltd.			Rate Floor: 6.25%)		
4.50% (3 Month			due 11/17/23	7,017,087	6,606,588
EURIBOR +			Cast & Crew		
4.50%, Rate			Payroll LLC		
Floor: 4.50%)			3.96% (1 Month USD		
due 10/06/28	EUR 8,200,000	8,937,701	LIBOR + 3.50%,		
ImageFIRST			Rate Floor: 3.50%)		
Holdings LLC			due 02/09/26	6,575,194	6,523,513
5.48% (3 Month USD			AlixPartners, LLP		
LIBOR + 4.50%,			3.25% (3 Month		
Rate Floor: 5.25%)			EURIBOR +		
due 04/27/28	8,887,847	8,710,090	3.25%, Rate		
			Floor: 3.25%)		
			due 02/04/28	EUR 5,940,000	6,455,913

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fertitta Entertainment LLC			Sovos Brands Intermediate, Inc.		
4.50% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29	5,550,000	\$ 5,515,313	4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 06/08/28	3,998,759	\$ 3,950,214
Scientific Games Holdings, LP due 02/03/29	5,500,000	5,443,020	Alexander Mann 5.72% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	3,819,006
First Brands Group LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27	5,012,125	4,962,004	SHO Holding I Corp. 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	3,623,601	3,342,772
ScribeAmerica Intermediate Holdco LLC (Healthchannels) 4.96% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,741,657	4,299,118	6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	60,373	55,694
The Facilities Group 6.75% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27 ^{†††}	4,251,199	4,207,315	Apro LLC 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/16/26	3,267,000	3,242,498
Galls LLC 7.75% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.75%) due 01/31/25 ^{†††}	3,658,053	3,530,020	Eagle Parent Corp. due 03/17/29	3,000,000	2,968,740
7.75% ((1 Month USD LIBOR + 6.75%) and (3 Month USD LIBOR + 6.75%)), Rate Floor: 7.75%) due 01/31/24 ^{†††}	444,556	426,833	Checkers Drive-In Restaurants, Inc. 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,287,557	2,893,050
			Adevinta ASA 3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR 2,600,000	2,842,076

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Blue Nile, Inc. 8.00% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 02/17/23	2,712,500	\$ 2,648,078	Arcline FM Holdings LLC 5.50% (6 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	21,094,000	\$ 20,786,449
WESCO 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††}	2,306,764	2,302,563	Hunter Douglas, Inc. 4.00% (3 Month USD Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	21,000,000	20,553,750
CCRR Parent, Inc. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28	1,885,750	1,873,964	AI Convoy Luxembourg SARL 4.50% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/18/27	11,440,697	11,274,807
TTF Holdings Intermediate LLC 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/31/28 ^{†††}	1,720,500	1,711,898	5.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 8,324,708	9,044,887
EG Finco Ltd. 5.06% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 962,500	<u>1,231,371</u>	American Bath Group LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	20,594,099	19,979,571
Total Consumer, Cyclical		<u>466,207,705</u>	Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	15,250,000	15,802,812
INDUSTRIAL - 5.2%			Minerva Bidco Ltd. due 07/30/25	GBP 11,000,000	14,185,237
CapStone Acquisition Holdings, Inc. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	26,264,212	26,220,350	TK Elevator Midco GmbH 3.63% (1 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR 7,000,000	7,620,062
United Airlines, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	25,245,000	24,908,484			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	6,468,533	\$ 6,399,838			
TransDigm, Inc. 2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	14,079,147	13,810,798			
NA Rail Hold Co. LLC 5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/19/26	13,776,790	13,759,569			
Fugue Finance BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 12,545,690	13,690,309			
DXP Enterprises, Inc. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	13,117,500	12,978,192			
Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	13,018,500	12,937,134			
Merlin Buyer, Inc. 4.65% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	12,000,000	11,700,000			
Service Logic Acquisition, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	11,377,096	11,244,325			
			TricorBraun Holdings, Inc. 3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	10,872,370	\$ 10,583,926
			DiversiTech Holdings 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	10,730,000	10,569,050
			DG Investment Intermediate Holdings 2, Inc. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 03/31/28	10,471,223	10,353,421
			Dispatch Terra Acquisition LLC 5.26% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	10,319,200	10,087,018
			Air Canada 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	9,800,000	9,697,884
			PECF USS Intermediate Holding III Corp. 4.76% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,980,000	7,894,534
			YAK MAT (YAK ACCESS LLC) 10.95% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	12,220,199	7,810,785

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	6,754,474	\$ 6,596,487			
Filtration Group Corp. 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 3,567,619	3,876,731			
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/21/28	2,493,750	2,462,578			
Michael Baker International LLC 5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 12/01/28	6,384,000	6,288,240			
Valcour Packaging LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28	6,300,000	6,142,500			
Pelican Products, Inc. 5.26% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	5,450,000	5,334,188			
TSG Solutions Holding due 02/01/29	EUR 4,400,000	4,791,798			
BWAY Holding Co. 3.48% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	4,799,734	4,725,722			
			Patriot Container Corp. (Wastequip) 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/25	4,705,021	\$ 4,505,057
			Saverglass 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29	EUR 3,700,000	4,032,865
			STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	4,017,759	3,954,479
			ILPEA Parent, Inc. 5.25% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28	3,654,742	3,572,511
			Rinchem Company LLC 5.00% (3 Month USD Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††}	3,550,000	3,532,250
			LTI Holdings, Inc. 5.21% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26	1,945,125	1,920,811
			3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	1,447,500	1,412,818
			Protective Industrial Products, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	3,254,749	3,197,791

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Titan Acquisition Ltd. (Husky) 3.35% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	2,964,934	\$ 2,896,117			
Integrated Power Services Holdings, Inc. 5.76% ((1 Month USD LIBOR + 4.75%) and (Commercial Prime Lending Rate + 3.75%), Rate Floor: 5.50%) due 11/22/28 ^{†††}	2,432,927	2,408,598			
5.72% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/22/28 ^{†††}	467,378	462,704			
Bhi Investments LLC 5.25% ((3 Month USD LIBOR + 4.25%) and (6 Month USD LIBOR + 4.25%), Rate Floor: 5.25%) due 08/28/24	2,490,390	2,440,582			
MI Windows And Doors LLC 4.00% (1 Month USD Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27	2,465,820	2,432,951			
Pro Mach Group, Inc. 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	2,011,872	2,000,726			
			Waterlogic USA Holdings, Inc. 5.76% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 08/17/28	1,990,000	\$ 1,981,702
			API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 01/01/24 ^{†††,12}	1,213,224	363,967
			12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 10/02/23 ^{†††,12}	222,946	167,209
			Duran Group Holding GMBH 3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 ^{†††}	EUR 416,090	439,710
			3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 ^{†††}	EUR 81,858	86,505
			Transcendia Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	562,006	498,252
			Total Industrial		<u>416,419,041</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CONSUMER, NON-CYCLICAL - 4.8%					
Women's Care Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	31,660,750	\$ 31,185,839	Blue Ribbon LLC 6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	17,160,000	\$ 16,799,640
Mission Veterinary Partners 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	21,342,750	21,075,966	Southern Veterinary Partners LLC 5.00% (6 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	15,776,572	15,638,527
National Mentor Holdings, Inc. 4.64% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	21,089,149	20,365,580	PetiQ LLC 4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 ^{†††}	15,721,000	15,603,092
4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	479,283	462,838	SCP Eye Care Services LLC 6.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.00%) due 03/16/28	13,787,855	13,546,568
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	12,229,950	12,046,501	LaserAway Intermediate Holdings II LLC 6.50% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27 ^{†††}	13,400,000	13,232,500
due 10/29/27	8,000,000	7,680,000	Florida Food Products LLC 5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28	12,954,615	12,760,296
Quirch Foods Holdings LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 10/27/27	19,658,588	19,511,148	Sigma Holding BV (Flora Food) 3.50% ((1 Month EURIBOR + 3.50%) and (6 Month EURIBOR + 3.50%), Rate Floor: 3.50%) due 07/02/25	EUR 12,019,549	12,415,901

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	13,118,622	\$ 12,189,430	Resonetics LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	8,706,250	\$ 8,608,305
Nidda Healthcare Holding GmbH 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 11,387,239	12,046,759	Gibson Brands, Inc. 5.75% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 08/11/28 ^{†††}	8,279,250	8,113,665
Del Monte Foods, Inc. due 02/16/29	11,650,000	11,460,687	Medical Solutions Parent Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,560,000	7,484,400
Hearthside Group Holdings LLC 4.14% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	6,706,099	6,449,389	Endo Luxembourg Finance Company I SARL 5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	7,672,500	7,169,798
4.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	5,014,132	4,843,351	CAB (Biogroup) 3.00% (6 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 02/09/28	EUR 6,500,000	6,994,854
Cambrex Corp. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	10,348,321	10,251,357	Osmosis Holdings Australia II Pty Ltd. 4.25% (1 Week USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/28	6,550,000	6,482,469
EyeCare Partners LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	8,125,000	8,025,956	Dermatology Intermediate Holdings III, Inc. due 03/23/29	6,487,402	6,390,091
4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,161,482	2,130,422			
Sunshine Investments BV 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 8,400,000	9,205,701			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Pearl Intermediate Parent LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	6,417,722	\$ 6,377,611			
Mascot Bidco Oy 4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 03/30/26	EUR 5,075,000	5,604,402			
Confluent Medical Technologies, Inc. 4.25% (3 Month USD Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/16/29	5,300,000	5,194,000			
Confluent Health LLC 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	4,567,699	4,510,603			
IVC Acquisition Ltd. 4.00% (2 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/13/26	EUR 3,400,000	3,726,794			
Fender Musical Instruments Corp. 4.50% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/01/28	3,541,680	3,506,263			
Zep, Inc. 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	3,672,376	3,488,757			
			Sharp Midco LLC 5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/31/28 ^{†††}	3,300,000	\$ 3,275,250
			Packaging Coordinators Midco, Inc. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,537,186	2,520,796
			Mamba Purchaser, Inc. 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/16/28	2,000,000	1,975,000
			Certara Holdco, Inc. 3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/17/26	1,608,130	1,579,988
			Recess Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,057,387	1,034,917
			Moran Foods LLC 11.75% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 10.75%) due 10/01/24 ¹²	538,794	438,218
			8.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 7.00%) due 04/01/24 ¹²	407,793	402,357
			8.00% (2 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 04/01/24	54,016	53,296

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
KDC US Holdings, Inc. 4.21% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	822,879	\$ 808,479			
Triton Water Holdings, Inc. 4.51% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	497,494	484,435	Project Ruby Ultimate Parent Corp. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	17,424,000	\$ 17,232,336
Weber-Stephen Products LLC 5.00% (3 Month USD Term SOFR + 4.25%, Rate Floor: 5.00%) due 10/30/27 ^{†††}	425,000	417,562	Apttus Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	17,213,500	17,141,720
TGP Holdings LLC due 06/29/28	198,788	<u>189,843</u>	Aston FinCo SARL 5.46% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/09/26 ^{†††}	GBP 12,902,663	16,652,916
Total Consumer, Non-cyclical		<u>385,759,601</u>	Datix Bidco Ltd. 4.68% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	9,112,505	9,072,605
TECHNOLOGY - 3.5%			8.21% (6 Month GBP LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	GBP 4,225,000	5,520,341
Planview Parent, Inc. 5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	23,206,250	22,887,164	4.96% (6 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	GBP 1,000,000	1,307,894
Polaris Newco LLC 3.93% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{†††}	10,992,038	9,842,903	7.93% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	461,709	459,229
			Sitecore Holding III A/S 7.00% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26 ^{†††}	EUR 8,363,120	9,144,927
			7.80% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††}	6,767,667	6,687,675
Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	17,646,278	17,497,343			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Atlas CC Acquisition Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	15,831,871	\$ 15,747,804			
Wrench Group LLC 5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	15,421,371	15,267,157			
Team.Blue Finco SARL 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 14,000,000	15,259,489			
Transact Holdings, Inc. 5.21% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	14,615,422	14,460,206			
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	12,375,000	12,344,063			
Sportradar Capital SARL 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27	EUR 10,600,000	11,462,005			
Project Boost Purchaser LLC 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,947,500	6,860,656			
			Ping Identity Corp. 4.25% (3 Month USD Term SOFR + 3.75%, Rate Floor: 4.25%) due 11/22/28	5,000,000	\$ 4,962,500
			Imprivata, Inc. due 12/01/27	4,750,000	4,724,255
			VT TopCo, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25	4,202,234	4,126,090
			AVS Group GmbH 3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR 3,750,000	4,069,229
			Sitecore USA, Inc. 7.80% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††}	3,836,489	3,791,143
			Concorde Lux 4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR 3,300,000	3,613,604
			Greenway Health LLC 5.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 5.25%) due 02/16/24	3,463,980	3,228,014
			Taxware Holdings (Sovos Compliance LLC) 5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,232,310	3,222,225

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Verscend Holding Corp. 4.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	2,382,000	\$ 2,370,090	Conair Holdings LLC 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	399,624	\$ 392,631
Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	2,385,340	2,352,279	Total Technology		<u>277,843,001</u>
24-7 Intouch, Inc. 5.21% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 ^{†††}	2,232,835	2,188,178	FINANCIAL - 2.6%		
Boxer Parent Company, Inc. 4.76% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/02/25	1,571,104	1,560,311	Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 39,890,506	30,959,738
Ep Purchaser LLC 4.51% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	1,500,000	1,487,190	8.24% (3 Month Canada Banker Acceptance + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 10,612,000	8,299,846
Brave Parent Holdings, Inc. 4.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	1,218,515	1,201,761	8.38% (3 Month Canada Banker Acceptance + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 1,062,000	830,610
Kar Finland Bidco Oy 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 ^{†††}	EUR 1,000,000	1,084,431	Orion Advisor Solutions, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	21,404,914	21,197,500
			HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	18,755,750	18,568,192

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Camelia Bidco			USI, Inc.		
Banc Civica			4.26% (3 Month USD		
5.64% (3 Month GBP			LIBOR + 3.25%,		
LIBOR + 4.75%,			Rate Floor: 3.25%)		
Rate Floor: 4.75%)			due 12/02/26	10,144,735	\$ 10,051,708
due 10/14/24	GBP 12,975,000	\$ 16,687,646	HUB International Ltd.		
Higginbotham			3.27% (3 Month USD		
Insurance			LIBOR + 2.75%,		
Agency, Inc.			Rate Floor: 2.75%)		
6.25% (1 Month USD			due 04/25/25	5,133,209	5,069,557
LIBOR + 5.50%,			5.00% (3 Month		
Rate Floor: 6.25%)			USD LIBOR +		
due 11/25/26 ^{†††}	13,604,846	13,447,011	3.25%, Rate		
Duff & Phelps			Floor: 4.00%)		
4.75% (1 Month USD			due 04/25/25	2,617,821	2,598,790
LIBOR + 3.75%,			Aretec Group, Inc.		
Rate Floor: 4.75%)			4.71% (1 Month USD		
due 04/09/27	12,969,000	12,887,944	LIBOR + 4.25%,		
Franchise Group, Inc.			Rate Floor: 4.25%)		
5.50% (3 Month			due 10/01/25	6,297,163	6,236,836
USD LIBOR +			Eisner Advisory Group		
4.75%, Rate			6.00% (1 Month		
Floor: 5.50%)			USD LIBOR +		
due 03/10/26	12,884,031	12,851,821	5.25%, Rate		
Franchise Group, Inc.			Floor: 6.00%)		
5.29% (1 Month			due 07/28/28	6,128,820	6,075,193
USD Term SOFR			Sandy Bidco BV		
+ 4.75%, Rate			due 06/12/28	EUR 4,700,000	5,181,338
Floor: 4.75%)			Cross Financial Corp.		
due 11/22/23 ^{†††}	11,827,887	11,768,748	4.81% (3 Month USD		
Teneo Holdings LLC			LIBOR + 4.00%,		
6.25% (3 Month			Rate Floor: 4.75%)		
USD Term SOFR			due 09/15/27	4,711,894	4,672,644
+ 5.25%, Rate			Nexus Buyer LLC		
Floor: 6.25%)			4.21% (1 Month USD		
due 07/11/25	10,797,890	10,669,719	LIBOR + 3.75%,		
Alter Domus			Rate Floor: 3.75%)		
4.50% (3 Month			due 11/09/26	1,538,305	1,521,768
USD SOFR +			Cobham Ultra		
3.75%, Rate			SeniorCo SARL		
Floor: 4.50%)			4.25% (1 Month USD		
due 02/17/28	10,421,250	10,284,523	LIBOR + 3.75%,		
			Rate Floor: 4.25%)		
			due 11/15/28	500,000	493,960
			Total Financial		<u>210,355,092</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COMMUNICATIONS - 1.2%			McGraw Hill LLC		
Syndigo LLC			5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	4,228,750	\$ 4,179,866
5.25% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	27,274,500	\$ 26,865,383	Recorded Books, Inc.		
Xplornet Communications, Inc.			4.39% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	4,143,341	4,103,648
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	24,752,625	24,252,374	Trader Interactive LLC		
FirstDigital Communications LLC			4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/28/28 ^{†††}	2,192,683	2,159,793
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 ^{†††}	10,550,000	10,472,574	Cincinnati Bell, Inc.		
Radiate Holdco LLC			3.75% (1 Month USD Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/23/28	1,000,000	985,630
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	7,703,782	7,629,672	Flight Bidco, Inc.		
Titan AcquisitionCo New Zealand Ltd. (Trade Me)			7.96% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 ^{†††}	1,000,000	950,000
5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	6,550,000	6,484,500	SFR Group S.A.		
Zayo Group Holdings, Inc.			4.51% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	435,375	426,850
3.46% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,975,883	Total Communications		<u>94,486,173</u>
			BASIC MATERIALS - 0.9%		
			Meridian Adhesives Group, Inc.		
			4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 07/24/28	13,685,700	13,463,307

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Illuminate Buyer LLC 3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	11,990,968	\$ 11,578,839			
NIC Acquisition Corp. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	10,941,490	10,613,245			
CTEC III GmbH due 01/19/29	EUR 6,800,000	7,448,020			
Pregis TopCo LLC 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26	6,517,250	6,370,612			
GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	5,082,167	5,012,288			
Barentz Midco BV 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 11/30/27	EUR 2,400,000	2,641,647			
5.51% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/30/27	1,975,125	1,971,431			
SCHUR Flexibles GmbH 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 09/29/28	EUR 3,150,000	2,363,284			
			Vectra Co. 3.71% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/10/25	2,489,642	\$ 2,359,558
			American Rock Salt Company LLC 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28	2,332,375	2,303,220
			DCG Acquisition Corp. 4.96% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	1,731,031	1,700,738
			Ascend Performance Materials Operations LLC 5.76% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	1,493,015	<u>1,486,177</u>
			Total Basic Materials		<u>69,312,366</u>
			UTILITIES - 0.3%		
			Hamilton Projects Acquiror LLC 5.51% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	24,331,203	23,824,384
			Granite Generation LLC 4.75% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 11/09/26	501,161	<u>480,112</u>
			Total Utilities		<u>24,304,496</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ENERGY - 0.2%					
TransMontaigne			2021-CRE6, 3.04%		
Operating			(1 Month USD		
Company LP			LIBOR + 2.85%,		
4.00% (1 Month			Rate Floor: 2.85%)		
USD LIBOR +			due 11/15/38 ^{0.5}	11,300,000	\$ 10,977,698
3.50%, Rate			2021-CRE5, 3.19%		
Floor: 4.00%)			(1 Month USD		
due 11/17/28	10,573,500	\$ 10,496,419	LIBOR + 3.00%,		
Venture Global			Rate Floor: 3.00%)	8,250,000	8,107,411
Calcasieu Pass LLC			due 07/15/36 ^{0.5}		
2.83% (1 Month USD			2022-CRE7, 3.15%		
LIBOR + 2.38%,			(30 Day Average		
Rate Floor: 2.38%)			SOFR + 3.10%,		
due 08/19/26 ^{†††}	4,884,386	4,859,964	Rate Floor: 3.10%)	6,400,000	6,357,102
Permian Production			due 01/17/37 ^{0.5}		
Partners LLC			FS RIALTO		
9.00% (3 Month			2021-FL3, 2.93%		
USD LIBOR +			(1 Month USD		
6.00%, Rate Floor:			LIBOR + 2.50%,		
7.00%) (in-kind			Rate Floor: 2.50%)		
rate was 2.00%)			due 11/16/36 ^{0.5}	36,500,000	35,003,920
due 11/24/25 ^{†††,12}	1,428,286	1,406,862	2021-FL2, 3.23%		
Buckeye Partners, LP			(1 Month USD		
2.71% (1 Month USD			LIBOR + 2.80%,		
LIBOR + 2.25%,			Rate Floor: 2.80%)		
Rate Floor: 2.25%)			due 05/16/38 ^{0.5}	8,850,000	8,611,342
due 11/02/26	588,056	583,187	Fortress Credit		
Total Energy		<u>17,346,432</u>	Opportunities		
Total Senior Floating Rate Interests			IX CLO Ltd.		
(Cost \$1,998,187,964)		<u>1,962,033,907</u>	2021-9A, 2.92%		
ASSET-BACKED SECURITIES^{††} - 16.9%			(3 Month USD		
COLLATERALIZED LOAN OBLIGATIONS - 10.1%			LIBOR + 2.80%,		
LoanCore Issuer Ltd.			Rate Floor: 2.80%)	35,000,000	34,732,579
2021-CRE4, 2.66%			due 10/15/33 ^{0.5}		
(30 Day Average			2021-9A, 4.07%		
SOFR + 2.61%,			(3 Month USD		
Rate Floor: 2.50%)			LIBOR + 3.95%,		
due 07/15/35 ⁰	20,500,000	20,159,044	Rate Floor: 3.95%)	7,750,000	7,749,374
2019-CRE2, 1.90%			due 10/15/33 ^{0.5}		
(1 Month USD					
LIBOR + 1.50%,					
Rate Floor: 1.50%)					
due 05/15/36 ^{0.5}	12,850,000	12,821,328			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Palmer Square Loan Funding Ltd.			LCCM Trust		
2022-1A, 2.48% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 ^{0.5}	26,200,000	\$ 25,853,508	2021-FL3, 3.00% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/15/38 ^{0.5}	28,865,000	\$ 28,100,355
2021-3A, 2.75% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{0.5}	8,300,000	8,022,773	2021-FL2, 3.30% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38 ^{0.5}	5,750,000	5,670,028
2022-1A, 2.75% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 ^{0.5}	3,400,000	3,321,729	ABPCI Direct Lending Fund CLO IV LLC 2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/06/29 ^{0.†††}	31,400,000	31,435,316
Diamond CLO Ltd.			BXMT Ltd.		
2018-1A, 2.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{0.5}	13,500,000	13,486,306	2020-FL2, 1.82% (30 Day Average SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ⁰	15,640,000	15,294,911
2018-1A, 2.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{0.5}	11,000,000	10,999,947	2020-FL2, 2.12% (30 Day Average SOFR + 2.06%, Rate Floor: 1.95%) due 02/15/38 ^{0.5}	8,000,000	7,701,471
2021-1A, 3.66% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 ^{0.5}	5,500,000	5,499,908	2020-FL3, 2.97% (30 Day Average SOFR + 2.91%, Rate Floor: 2.80%) due 11/15/37 ^{0.5}	7,350,000	7,250,891
2018-1A, 3.96% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{0.5}	5,000,000	4,992,794	Voya CLO Ltd.		
2021-1A, 2.66% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0.5}	1,322,000	1,318,182	2021-2A, 3.84% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30 ^{0.5}	16,500,000	16,169,741
			2013-1A, due 10/15/30 ^{5.13}	28,970,307	7,604,706

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MidOcean Credit CLO VII 2020-7A, 2.44% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 ^{0.5}	21,000,000	\$ 20,631,034	BSPDF Issuer Ltd. 2021-FL1, 2.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ⁰	19,975,000	\$ 19,348,888
ACRES Commercial Realty Ltd. 2021-FL2, 3.54% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37 ^{0.5}	8,350,000	8,183,543	Golub Capital Partners CLO 49M Ltd. 2021-49A, 4.10% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{0.5}	18,100,000	18,065,487
2021-FL1, 3.09% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ⁰	7,250,000	7,013,381	KREF Funding V LLC 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0.†††}	17,351,628	17,243,517
2021-FL2, 3.09% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37 ^{0.5}	5,250,000	5,159,119	0.15% due 06/25/26 ^{†††.14}	73,636,363	36,082
Golub Capital Partners CLO Ltd. 2018-36A, 2.42% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{0.5}	20,000,000	19,691,922	Anchorage Capital CLO 6 Ltd. 2021-6A, 3.69% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 ^{0.5}	17,350,000	17,266,691
BSPRT Issuer Ltd. 2021-FL6, 3.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36 ^{0.5}	18,425,000	18,028,612	STWD Ltd. 2022-FL3, 2.80% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 ^{0.5}	11,900,000	11,738,006
2021-FL7, 3.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38 ^{0.5}	1,600,000	1,544,056	2021-FL2, 3.27% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 ^{0.5}	3,750,000	3,651,052
Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{5.13}	32,400,000	19,572,192	Cerberus Loan Funding XXX, LP 2020-3A, 3.89% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due 01/15/33 ^{0.5}	14,500,000	14,500,052

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Atlas Senior Loan			TCP Waterman		
Fund IX Ltd.			CLO Ltd.		
2018-9A, 2.05%			2016-1A, 3.83%		
(3 Month USD			(3 Month USD		
LIBOR + 1.80%,			LIBOR + 3.00%,		
Rate Floor: 1.80%)			Rate Floor: 3.00%)		
due 04/20/28 ^{0.5}	10,250,000	\$ 10,158,136	due 12/15/28 ^{0.5}	9,306,767	\$ 9,307,337
2018-9A, due			Golub Capital Partners		
04/20/28 ^{5.13}	9,600,000	1,293,120	CLO 16 Ltd.		
ABPCI Direct Lending			2021-16A, 3.16%		
Fund IX LLC			(3 Month USD		
2021-9A, 2.77%			LIBOR + 2.90%,		
(3 Month USD			Rate Floor: 2.90%)		
LIBOR + 2.50%,			due 07/25/33 ^{0.5}	9,300,000	9,289,141
Rate Floor: 2.50%)			ABPCI Direct Lending		
due 11/18/31 ^{0.5}	11,550,000	11,406,926	Fund CLO V Ltd.		
Neuberger Berman			2021-5A, 3.15%		
Loan Advisers			(3 Month USD		
CLO 32 Ltd.			LIBOR + 2.90%,		
2021-32A, 2.95%			Rate Floor: 2.90%)		
(3 Month USD			due 04/20/31 ^{0.5}	9,200,000	9,161,593
LIBOR + 2.70%,			Cerberus Loan Funding		
Rate Floor: 2.70%)			XXXVI, LP		
due 01/20/32 ^{0.5}	11,500,000	11,174,433	2021-6A, 1.99%		
THL Credit Lake Shore			(3 Month USD		
MM CLO I Ltd.			LIBOR + 1.75%,		
2021-1A, 3.24%			Rate Floor: 1.75%)		
(3 Month USD			due 11/22/33 ^{0.5}	9,000,000	8,931,127
LIBOR + 3.00%,			BCC Middle Market		
Rate Floor: 3.00%)			CLO LLC		
due 04/15/33 ^{0.5}	9,900,000	9,947,519	2021-1A, 1.74%		
GoldenTree Loan			(3 Month USD		
Management			LIBOR + 1.50%,		
US CLO 1 Ltd.			Rate Floor: 1.50%)		
2021-9A, 3.15%			due 10/15/33 ^{0.5}	9,000,000	8,887,859
(3 Month USD			Magnetite XXIX Ltd.		
LIBOR + 2.90%,			2021-29A, 2.84%		
Rate Floor: 2.90%)			(3 Month USD		
due 01/20/33 ^{0.5}	9,950,000	9,739,522	LIBOR + 2.60%,		
			Rate Floor: 2.60%)		
			due 01/15/34 ^{0.5}	8,800,000	8,522,811

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Marathon CLO V Ltd. 2017-5A, 1.93% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0.5}	7,920,233	\$ 7,895,835			
2013-5A, due 11/21/27 ^{5.13}	5,500,000	607,200			
CIFC Funding 2017-II Ltd. 2021-2A, 3.35% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{0.5}	8,100,000	8,099,902			
Venture XIV CLO Ltd. 2020-14A, 2.76% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0.5}	8,000,000	7,875,510			
ABPCI Direct Lending Fund CLO VII, LP 2021-7A, 2.82% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31 ^{0.5}	7,950,000	7,871,102			
Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{5.13}	9,500,000	7,798,972			
Telos CLO Ltd. 2017-6A, 2.84% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0.5}	7,500,000	7,498,048			
Octagon Loan Funding Ltd. 2014-1A, due 11/18/31 ^{5.13}	19,435,737	7,465,267			
			Madison Park Funding XLVIII Ltd. 2021-48A, 3.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 ^{0.5}	7,500,000	\$ 7,412,970
			ACRE Commercial Mortgage Ltd. 2021-FL4, 3.07% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{0.5}	7,350,000	7,198,121
			Cerberus Loan Funding XXXIII, LP 2021-3A, 3.04% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ^{0.5}	5,900,000	5,859,165
			Hull Street CLO Ltd. 2014-1A, 3.84% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{0.5}	5,785,000	5,698,231
			ABPCI Direct Lending Fund CLO I LLC 2021-1A, 3.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{0.5}	5,550,000	5,588,255
			Silvermore CLO Ltd. 2014-1A, 3.51% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{0.5}	5,500,000	5,499,628
			CHCP Ltd. 2021-FL1, 3.17% (30 Day Average SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{0.5}	5,500,000	5,378,319

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cerberus Loan			Carlyle Global Market		
Funding XXXV, LP			Strategies CLO Ltd.		
2021-5A, 2.84%			2012-3A, due		
(3 Month USD			01/14/32 ^{5,13}	6,400,000	\$ 2,600,320
LIBOR + 2.60%,			2013-3X SUB, due		
Rate Floor: 2.60%)			10/15/30 ¹³	4,938,326	1,010,875
due 09/22/33 ^{0,5}	5,150,000	\$ 5,032,043	KVK CLO Ltd.		
BNPP IP CLO Ltd.			2013-1A, due		
2014-2A, 5.55%			01/14/28 ^{5,13}	11,900,000	3,045,210
(3 Month USD			Monroe Capital		
LIBOR + 5.25%,			CLO Ltd.		
Rate Floor: 0.00%)			2017-1A, 3.86%		
due 10/30/25 ^{0,5}	5,852,468	4,781,467	(3 Month USD		
Dryden 41 Senior			LIBOR + 3.60%,		
Loan Fund			Rate Floor: 0.00%)		
2015-41A, due			due 10/22/26 ^{0,5}	3,000,000	2,997,025
04/15/31 ^{5,13}	11,700,000	4,626,180	HGI CRE CLO Ltd.		
WhiteHorse X Ltd.			2021-FL2, 2.58%		
2015-10A, 5.54%			(1 Month USD		
(3 Month USD			LIBOR + 2.15%,		
LIBOR + 5.30%,			Rate Floor: 2.15%)		
Rate Floor: 5.30%)			due 09/17/36 ^{0,5}	1,600,000	1,560,382
due 04/17/27 ^{0,5}	4,999,237	4,557,577	2021-FL2, 2.88%		
Dryden 50 Senior			(1 Month USD		
Loan Fund			LIBOR + 2.45%,		
2017-50A, due			Rate Floor: 2.45%)		
07/15/30 ^{5,13}	7,895,000	4,125,137	due 09/17/36 ^{0,5}	1,200,000	1,122,182
Cerberus Loan			AMMC CLO XI Ltd.		
Funding XXVI, LP			2012-11A, due		
2021-1A, 3.14%			04/30/31 ^{5,13}	5,650,000	2,590,525
(3 Month USD			BDS Ltd.		
LIBOR + 2.90%,			2021-FL9, 3.07%		
Rate Floor: 2.90%)			(1 Month USD		
due 04/15/31 ^{0,5}	4,000,000	3,986,438	LIBOR + 2.60%,		
Neuberger Berman			Rate Floor: 2.60%)		
Loan Advisers			due 11/16/38 ^{0,5}	2,700,000	2,541,879
CLO 40 Ltd.			Denali Capital		
2021-40A, 2.99%			CLO XI Ltd.		
(3 Month USD			2018-1A, 2.40%		
LIBOR + 2.75%,			(3 Month USD		
Rate Floor: 2.75%)			LIBOR + 2.15%,		
due 04/16/33 ^{0,5}	4,050,000	3,942,773	Rate Floor: 0.00%)		
			due 10/20/28 ^{0,5}	2,500,000	2,486,331

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Goldentree Loan Management US CLO 4 Ltd. 2021-4A, 3.41% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 ^{0.5}	2,000,000	\$ 1,965,932			
Venture XIII CLO Ltd. 2013-13A, due 09/10/29 ^{5.13}	13,790,000	1,896,125			
PFP Ltd. 2021-7, 3.43% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 ^{0.5}	1,789,911	1,724,187			
First Eagle Clarendon Fund CLO LLC 2015-1A, 4.61% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 ^{0.5}	1,274,599	1,274,547			
Babson CLO Ltd. 2014-1A, due 07/20/25 ^{5.13}	11,900,000	1,194,760			
Great Lakes CLO Ltd. 2014-1A, due 10/15/29 ^{5.13}	1,500,000	946,328			
Dryden Senior Loan Fund due 01/15/31 ¹³	1,897,598	761,506			
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ¹³	5,991,336	118,628			
TICP CLO III-2 Ltd. 2018-3R, 1.09% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{0.5}	119,168	118,531			
West CLO Ltd. 2013-1A, due 11/07/25 ^{5.13}	5,300,000	9,540			
			OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{5.13}	4,219,178	\$ 4,725
			Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{9.13}	8,150,000	1,630
			Total Collateralized Loan Obligations		<u>805,504,830</u>
			TRANSPORT-AIRCRAFT - 3.1%		
			AASET Trust 2017-1A, 3.97% due 05/16/42 ⁵	24,175,666	20,412,354
			2021-1A, 2.95% due 11/16/41 ⁵	22,264,736	18,411,400
			2021-2A, 3.54% due 01/15/47 ⁵	3,942,363	3,625,832
			2020-1A, 4.34% due 01/16/40 ⁵	6,611,667	3,064,046
			KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁵	45,200,633	39,566,718
			Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁵	15,100,487	13,927,224
			2019-1A, 3.97% due 04/15/39 ⁵	6,252,401	5,659,738
			2016-1, 4.45% due 08/15/41	4,980,906	4,782,448
			Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/42 ⁵	15,337,235	14,846,557
			2019-1, 3.60% due 09/15/39 ⁵	6,316,348	5,695,441
			2017-1, 6.30% due 02/15/42 ⁵	3,838,675	3,585,349
			Sprite Ltd. 2021-1, 3.75% due 11/15/46 ⁵	19,394,000	17,866,893
			Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁵	19,303,364	16,546,114

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Raspro Trust			Stripes Aircraft Ltd.		
2005-1A, 1.18%			2013-1 A1, 3.95%		
(3 Month USD			(1 Month USD		
LIBOR + 0.93%,			LIBOR + 3.50%,		
Rate Floor: 0.93%)			Rate Floor: 3.50%)		
due 03/23/24 ^{o,5}	15,866,805	\$ 15,791,823	due 03/20/23 ^{o,†††}	1,547,488	\$ 1,509,464
AASET US Ltd.			Airplanes Pass		
2018-2A, 4.45%			Through Trust		
due 11/18/38 ⁵	16,458,934	14,193,442	2001-1A, due		
JOL Air Ltd.			03/15/19 ^{†††,8,9}	2,097,481	<u>21</u>
2019-1, 3.97% due			Total Transport-Aircraft		<u>249,796,011</u>
04/15/44 ⁵	11,594,990	10,553,066	FINANCIAL - 1.9%		
Sapphire Aviation			HarbourVest		
Finance II Ltd.			Structured Solutions		
2020-1A, 4.34%			IV Holdings, LP		
due 03/15/40 ⁵	9,117,555	7,125,397	2.58% (3 Month USD		
2020-1A, 3.23%			LIBOR + 2.45%,		
due 03/15/40 ⁵	600,604	541,650	Rate Floor: 2.45%)		
GAIA Aviation Ltd.			due 09/15/26 ^{o,†††}	23,234,292	23,231,387
2019-1, 3.97% due			2.45% (3 Month		
12/15/44 ^{5,10}	7,501,943	7,158,483	EURIBOR +		
Navigator Aircraft			2.45%, Rate		
ABS Ltd.			Floor: 2.45%) due		
2021-1, 3.57% due			09/15/26 ^{o,†††}	EUR 12,900,000	14,252,301
11/15/46 ⁵	6,250,781	5,346,155	HV Eight LLC		
Lunar Structured			2.75% (3 Month		
Aircraft Portfolio			EURIBOR +		
Notes			2.75%, Rate		
2021-1, 3.43% due			Floor: 2.75%) due		
10/15/46 ⁵	5,630,500	4,851,804	12/28/25 ^{o,†††}	EUR 28,000,000	30,937,154
MAPS Ltd.			Madison Avenue		
2018-1A, 4.21%			Secured Funding		
due 05/15/43 ⁵	5,098,131	4,767,139	Trust Series		
WAVE LLC			2021-1, 1.96% (1		
2019-1, 3.60% due			Month USD		
09/15/44 ⁵	5,314,648	4,685,611	LIBOR + 1.50%,		
Slam Ltd.			Rate Floor: 1.50%)		
2021-1A, 3.42%			due 01/17/23 ^{o,†††,5}	20,750,000	20,750,000
due 06/15/46 ⁵	3,431,160	3,156,623	Nassau LLC		
Castlelake Aircraft			2019-1, 3.98% due		
Structured Trust			08/15/34 ⁵	14,706,483	14,448,298
2021-1A, 6.66%					
due 01/15/46 ⁵	2,576,025	2,125,219			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Lam Trade Finance Group LLC					
2.50% due 09/29/22 ^{†††}	12,000,000	\$ 11,971,048			
KKR Core Holding Company LLC					
4.00% due 08/12/31 ^{†††}	9,399,187	8,896,876			
Lightning A					
5.50% due 03/01/37 ^{†††}	7,656,000	7,656,000			
Thunderbird A					
5.50% due 03/01/37 ^{†††}	6,960,000	6,960,000			
Ceamer Finance LLC					
3.69% due 03/22/31 ^{†††}	5,974,266	5,544,952			
Aesf Vi Verdi, LP					
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{◊†††} EUR	4,314,059	4,767,424			
Lightning B					
7.50% due 03/01/37 ^{†††}	1,540,000	1,540,000			
Thunderbird B					
7.50% due 03/01/37 ^{†††}	1,400,000	<u>1,400,000</u>			
Total Financial		<u>152,355,440</u>			
INFRASTRUCTURE - 0.7%					
VB-S1 Issuer LLC - VBTEL					
2022-1A, 5.27% due 02/15/52 ⁵	39,650,000	\$ 38,647,466			
Hotwire Funding LLC					
2021-1, 4.46% due 11/20/51 ⁵	9,250,000	8,571,614			
Secured Tenant Site Contract Revenue Notes Series					
2018-1A, 4.70% due 06/15/48 ⁹	6,650,746	<u>6,668,756</u>			
Total Infrastructure		<u>53,887,836</u>			
			WHOLE BUSINESS - 0.6%		
			TSGE		
			2017-1, 6.25% due 09/25/31 ^{†††}	42,550,000	\$ 42,871,276
			Taco Bell Funding LLC		
			2016-1A, 4.97% due 05/25/46 ⁵	2,690,813	2,736,094
			Applebee's Funding LLC / IHOP Funding LLC		
			2019-1A, 4.19% due 06/05/49 ⁵	2,079,000	2,063,177
			Wendy's Funding LLC		
			2018-1A, 3.88% due 03/15/48 ⁵	383,000	<u>378,795</u>
			Total Whole Business		<u>48,049,342</u>
			NET LEASE - 0.2%		
			CARS-DB4, LP		
			2020-1A, 4.95% due 02/15/50 ⁵	21,105,000	<u>20,712,470</u>
			DIVERSIFIED PAYMENT RIGHTS - 0.2%		
			Bib Merchant Voucher Receivables Ltd.		
			4.18% due 04/07/28 ^{†††}	14,784,818	<u>14,354,636</u>
			COLLATERALIZED DEBT OBLIGATIONS - 0.1%		
			Anchorage Credit Funding 4 Ltd.		
			2021-4A, 3.12% due 04/27/39 ⁵	6,700,000	6,561,181
			2021-4A, 3.52% due 04/27/39 ⁵	4,250,000	<u>4,132,320</u>
			Total Collateralized Debt Obligations		<u>10,693,501</u>
			Total Asset-Backed Securities		
			(Cost \$1,386,308,338)		<u>1,355,354,066</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 6.6%			2006-M3, 0.56%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 5.3%			(1 Month USD		
JP Morgan Mortgage			LIBOR + 0.10%,		
Acquisition Trust			Rate Floor: 0.10%)		
2006-WMC4, 0.61%			due 10/25/36°		
			13,860,061	\$	5,303,252
(1 Month USD			Lehman XS Trust Series		
LIBOR + 0.15%,			2006-16N, 0.88%		
Rate Floor: 0.15%)			(1 Month USD		
due 12/25/36°			LIBOR + 0.42%,		
22,819,520	\$	13,847,985	Rate Floor: 0.42%)		
2006-WMC3, 0.76%			due 11/25/46°		
			14,721,329		14,789,293
(1 Month USD			2006-18N, 0.82%		
LIBOR + 0.30%,			(1 Month USD		
Rate Floor: 0.30%)			LIBOR + 0.36%,		
due 08/25/36°			Rate Floor: 0.36%)		
9,168,452		7,204,365	due 12/25/36°		
2006-HE3, 0.78%			2006-10N, 0.88%		
(1 Month USD			(1 Month USD		
LIBOR + 0.32%,			LIBOR + 0.42%,		
Rate Floor: 0.32%)			Rate Floor: 0.42%)		
due 11/25/36°			due 07/25/46°		
5,905,026		5,341,276	2,765,308		2,805,238
2006-WMC4, 0.58%			WaMu Asset-Backed		
(1 Month USD			Certificates		
LIBOR + 0.12%,			WaMu Series		
Rate Floor: 0.12%)			2007-HE2, 0.82%		
due 12/25/36°			(1 Month USD		
7,854,680		4,744,875	LIBOR + 0.36%,		
2006-WMC4, 0.54%			Rate Floor: 0.36%)		
(1 Month USD			due 04/25/37°		
LIBOR + 0.08%,			2007-HE2, 0.65%		
Rate Floor: 0.08%)			(1 Month USD		
due 12/25/36°			LIBOR + 0.19%,		
3,321,234		1,994,052	Rate Floor: 0.19%)		
FKRT			due 04/25/37°		
2.21% due			18,940,690		
11/30/58†††.9			8,563,287		
33,850,000		32,597,539	2007-HE4, 0.63%		
Ameriquest Mortgage			(1 Month USD		
Securities Trust			LIBOR + 0.17%,		
2006-M3, 0.63%			Rate Floor: 0.17%)		
(1 Month USD			due 07/25/47°		
LIBOR + 0.18%,			2007-HE4, 0.71%		
Rate Floor: 0.18%)			(1 Month USD		
due 10/25/36°			LIBOR + 0.25%,		
21,074,189		13,274,931	Rate Floor: 0.25%)		
2006-M3, 0.70%			due 07/25/47°		
(1 Month USD			2,215,124		
LIBOR + 0.24%,			1,614,185		
Rate Floor: 0.24%)					
due 10/25/36°					
33,340,019		12,920,981			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Long Beach Mortgage			RALI Series Trust		
Loan Trust			2006-QO6, 0.82%		
2006-6, 0.96%			(1 Month USD		
(1 Month USD			LIBOR + 0.36%,		
LIBOR + 0.50%,			Rate Floor: 0.36%)		
Rate Floor: 0.50%)			due 06/25/46 ^o	31,075,181	\$ 8,311,474
due 07/25/36 ^o	14,363,978	\$ 6,931,893	2007-QO2, 0.61%		
2006-8, 0.78%			(1 Month USD		
(1 Month USD			LIBOR + 0.15%,		
LIBOR + 0.32%,			Rate Floor: 0.15%)		
Rate Floor: 0.32%)			due 02/25/47 ^o	13,509,976	5,941,139
due 09/25/36 ^o	17,157,811	6,118,539	2006-QO8, 0.86%		
2006-4, 0.78%			(1 Month USD		
(1 Month USD			LIBOR + 0.40%,		
LIBOR + 0.32%,			Rate Floor: 0.40%)		
Rate Floor: 0.32%)			due 10/25/46 ^o	4,323,949	4,273,492
due 05/25/36 ^o	10,426,351	4,022,034	2006-QO6, 0.92%		
2006-1, 0.84% (1			(1 Month USD		
Month USD			LIBOR + 0.46%,		
LIBOR + 0.38%,			Rate Floor: 0.46%)		
Rate Floor: 0.38%)			due 06/25/46 ^o	8,085,338	2,231,606
due 02/25/36 ^o	3,943,569	3,559,279	2006-QO2, 1.00%		
2006-6, 0.76%			(1 Month USD		
(1 Month USD			LIBOR + 0.54%,		
LIBOR + 0.30%,			Rate Floor: 0.54%)		
Rate Floor: 0.30%)			due 02/25/46 ^o	6,060,284	1,551,955
due 07/25/36 ^o	4,472,769	2,129,084	2006-QO6, 0.98%		
2006-8, 0.64%			(1 Month USD		
(1 Month USD			LIBOR + 0.52%,		
LIBOR + 0.18%,			Rate Floor: 0.52%)		
Rate Floor: 0.18%)			due 06/25/46 ^o	5,101,160	1,433,998
due 09/25/36 ^o	4,649,444	1,645,435	2006-QO2, 1.14%		
2006-6, 0.66%			(1 Month USD		
(1 Month USD			LIBOR + 0.68%,		
LIBOR + 0.20%,			Rate Floor: 0.68%)		
Rate Floor: 0.20%)			due 02/25/46 ^o	3,242,766	864,245
due 07/25/36 ^o	2,589,191	1,223,463	2006-QO2, 0.90%		
BRAVO Residential			(1 Month USD		
Funding Trust			LIBOR + 0.44%,		
2022-R1, 3.13% due			Rate Floor: 0.44%)		
01/29/70 ^{5,10}	26,084,948	24,666,910	due 02/25/46 ^o	217,364	54,055

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Structured Asset			Morgan Stanley		
Securities			ABS Capital I		
Corporation			Incorporated Trust		
Mortgage Loan Trust			2006-HE8, 0.68%		
2008-BC4, 1.09%			(1 Month USD		
(1 Month USD			LIBOR + 0.22%,		
LIBOR + 0.63%,			Rate Floor: 0.22%)		
Rate Floor: 0.63%)			due 10/25/36 ^o	20,381,573	\$ 11,196,713
due 11/25/37 ^o	20,766,604	\$ 20,526,268	2006-HE6, 0.66%		
American Home			(1 Month USD		
Mortgage			LIBOR + 0.20%,		
Assets Trust			Rate Floor: 0.20%)		
2006-1, 0.84% (1			due 09/25/36 ^o	4,501,223	1,972,988
Month USD			2007-HE4, 0.69%		
LIBOR + 0.19%,			(1 Month USD		
Rate Floor: 0.19%)			LIBOR + 0.23%,		
due 05/25/46 ^o	7,648,216	7,129,393	Rate Floor: 0.23%)		
2006-6, 0.67%			due 02/25/37 ^o	3,936,748	1,545,279
(1 Month USD			IXIS Real Estate		
LIBOR + 0.21%,			Capital Trust		
Rate Floor: 0.21%)			2007-HE1, 0.62%		
due 12/25/46 ^o	8,130,747	7,114,292	(1 Month USD		
2006-3, 1.08% (1			LIBOR + 0.16%,		
Year CMT Rate			Rate Floor: 0.16%)		
+ 0.94%, Rate			due 05/25/37 ^o	24,836,368	7,575,333
Floor: 0.94%)			2007-HE1, 0.69%		
due 10/25/46 ^o	5,561,631	4,452,182	(1 Month USD		
Morgan Stanley			LIBOR + 0.23%,		
IXIS Real Estate			Rate Floor: 0.23%)		
Capital Trust			due 05/25/37 ^o	17,596,218	5,408,416
2006-2, 0.68% (1			GSAMP Trust		
Month USD			2007-NC1, 0.59%		
LIBOR + 0.22%,			(1 Month USD		
Rate Floor: 0.22%)			LIBOR + 0.13%,		
due 11/25/36 ^o	22,679,845	9,429,755	Rate Floor: 0.13%)		
2006-2, 0.61% (1			due 12/25/46 ^o	19,651,264	12,513,905
Month USD			Master Asset-Backed		
LIBOR + 0.15%,			Securities Trust		
Rate Floor: 0.15%)			2006-WMC3, 0.62%		
due 11/25/36 ^o	17,301,883	7,143,387	(1 Month USD		
			LIBOR + 0.16%,		
			Rate Floor: 0.16%)		
			due 08/25/36 ^o	10,399,843	4,368,137

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-HE3, 0.66% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 ^o	9,703,641	\$ 3,548,806	Nationstar Home Equity Loan Trust 2007-C, 0.63% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 ^o	7,787,350	\$ 7,630,252
2006-HE3, 0.76% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ^o	8,158,445	3,008,467	First NLC Trust 2007-1, 0.74% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{o.5}	6,985,571	4,365,061
GSA A Home Equity Trust 2006-3, 1.06% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ^o	11,393,481	7,163,611	2007-1, 0.53% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{o.5}	5,297,382	3,225,020
2006-9, 0.94% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ^o	7,984,134	2,986,701	Argent Securities Trust 2006-W5, 0.76% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ^o	9,799,690	7,144,454
2007-7, 1.00% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ^o	576,151	570,978	Alternative Loan Trust 2007-OA7, 0.64% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 ^o	7,441,575	6,767,447
Citigroup Mortgage Loan Trust, Inc. 2007-AMC3, 0.71% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ^o	11,236,410	10,281,698	WaMu Asset-Backed Certificates WaMu Series Trust 2007-HE1, 0.69% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ^o	7,876,736	4,428,191
Home Equity Loan Trust 2007-FRE1, 0.65% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ^o	8,198,290	7,839,433	2007-HE4, 0.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ^o	3,102,415	2,244,542

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ACE Securities			Nomura		
Corporation			Resecuritization		
Home Equity Loan			Trust		
Trust Series			2015-4R, 2.27%		
2007-ASP1, 0.84%			(1 Month USD		
(1 Month USD			LIBOR + 0.43%,		
LIBOR + 0.38%,			Rate Floor: 0.43%)		
Rate Floor: 0.38%)			due 03/26/36 ^{0.5}	2,245,960	\$ 2,094,069
due 03/25/37 ⁰	11,125,026	\$ 6,322,438	Alliance Bancorp Trust		
HSI Asset			2007-OA1, 0.94%		
Securitization			(1 Month USD		
Corporation Trust			LIBOR + 0.48%,		
2007-HE1, 0.65%			Rate Floor: 0.48%)		
(1 Month USD			due 07/25/37 ⁰	2,219,065	2,050,688
LIBOR + 0.19%,			Wachovia Asset		
Rate Floor: 0.19%)			Securitization		
due 01/25/37 ⁰	6,361,110	5,375,670	Issuance II LLC Trust		
First Franklin			2007-HE1, 0.60%		
Mortgage Loan			(1 Month USD		
Trust 2006-FF16			LIBOR + 0.14%,		
2006-FF16, 0.88%			Rate Floor: 0.14%)		
(1 Month USD			due 07/25/37 ^{0.5}	721,742	712,725
LIBOR + 0.42%,			Morgan Stanley		
Rate Floor: 0.42%)			Re-REMIC Trust		
due 12/25/36 ⁰	7,915,068	4,212,591	2010-R5, 2.24%		
Washington Mutual			due 06/26/36 ⁵	644,544	593,482
Mortgage Pass-			Asset-Backed Securities		
Through Certificates			Corporation Home		
WMALT Series Trust			Equity Loan Trust		
2006-AR9, 0.98%			2006-HE5, 0.60%		
(1 Year CMT Rate			(1 Month USD		
+ 0.84%, Rate			LIBOR + 0.14%,		
Floor: 0.84%)			Rate Floor: 0.14%)		
due 11/25/46 ⁰	4,131,123	3,578,073	due 07/25/36 ⁰	331,106	<u>327,309</u>
Morgan Stanley			Total Residential Mortgage-		
Mortgage Loan Trust			Backed Securities		<u>427,445,959</u>
2006-9AR, 0.76%					
(1 Month USD					
LIBOR + 0.30%,					
Rate Floor: 0.30%)					
due 08/25/36 ⁰	8,860,125	3,129,959			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COMMERCIAL MORTGAGE- BACKED SECURITIES - 0.9%			Merit 2020		
BX Commercial Mortgage Trust			2022-MHIL, 2.91%		
2021-VOLT, 2.40%			(1 Month Term		
(1 Month USD			SOFR + 2.61%,		
LIBOR + 2.00%,			Rate Floor: 2.61%)		
Rate Floor:			due 01/15/27 ^{0.5}	9,000,000	\$ 8,729,213
2.00%) due					
09/15/36 ^{0.5}	19,750,000	\$ 19,000,128	Wells Fargo		
2019-XL, 2.70%			Commercial		
(1 Month USD			Mortgage Trust		
LIBOR + 2.30%,			2015-NXS1, 2.63%	328,884	<u>328,640</u>
Rate Floor: 2.30%)			due 05/15/48		
due 10/15/36 ^{0.5}	1,989,000	1,946,619	Total Commercial Mortgage- Backed Securities		<u>71,674,797</u>
GS Mortgage Securities Corporation Trust			MILITARY HOUSING - 0.4%		
2020-UPTN, 3.25%			Freddie Mac Military		
(WAC) due			Housing Bonds		
02/10/37 ^{0.5}	8,256,000	7,532,724	Resecuritization		
2020-DUNE, 2.90%			Trust Certificates		
(1 Month USD			2015-R1, 0.70%		
LIBOR + 2.50%,			(WAC) due		
Rate Floor: 2.50%)			11/25/52 ^{0.111.5.14}	224,231,104	14,637,619
due 12/15/36 ^{0.5}	7,340,000	7,180,230	GMAC Commercial		
2020-DUNE, 2.30%			Mortgage		
(1 Month USD			Asset Corp.		
LIBOR + 1.90%,			2004-POKA, 6.36%		
Rate Floor: 1.90%)			due 09/10/44 ^{11.5}	9,000,000	10,220,111
due 12/15/36 ^{0.5}	2,750,000	2,703,989	Capmark Military		
JP Morgan Chase			Housing Trust		
Commercial			2007-AET2, 6.06%		
Mortgage Securities			due 10/10/52 ^{11.5}	5,567,790	<u>6,035,009</u>
Trust 2021-NYAH			Total Military Housing		<u>30,892,739</u>
2021-NYAH, 3.04%			Total Collateralized Mortgage Obligations		
(1 Month USD			(Cost \$603,332,545)		<u>530,013,495</u>
LIBOR + 2.64%,			FOREIGN GOVERNMENT DEBT¹¹ - 0.5%		
Rate Floor: 2.64%)			Ontario T-Bill		
due 06/15/38 ^{0.5}	15,000,000	14,434,794	0.36% due		
SMRT			04/06/22 ¹⁵	CAD 14,325,000	11,460,711
2022-MINI, 2.25%			0.49% due		
(1 Month Term			04/27/22 ¹⁵	CAD 2,180,000	1,743,480
SOFR + 1.95%,			0.38% due		
Rate Floor: 1.95%)			04/13/22 ¹⁵	CAD 915,000	731,965
due 01/15/24 ^{0.5}	10,000,000	9,818,460	0.46% due		
			04/20/22 ¹⁵	CAD 767,000	613,497

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE
Newfoundland T-Bill		
0.40% due		
04/07/22 ¹⁵	CAD 9,005,000	\$ 7,204,302
0.44% due		
04/14/22 ¹⁵	CAD 1,385,000	1,107,902
Province of Manitoba Canada T-Bill		
0.35% due		
04/06/22 ¹⁵	CAD 9,425,000	7,540,392
0.47% due		
04/13/22 ¹⁵	CAD 385,000	307,979
Nova Scotia T-Bill		
0.43% due		
04/05/22 ¹⁵	CAD 2,730,000	2,184,201
0.36% due		
04/07/22 ¹⁵	CAD 943,000	754,454
Alberta T-Bill		
0.46% due		
04/19/22 ¹⁵	CAD 1,640,000	1,311,819
0.41% due		
04/12/22 ¹⁵	CAD 1,265,000	1,011,982
0.33% due		
04/05/22 ¹⁵	CAD 575,000	460,038
State of Israel		
1.25% due 11/30/22	ILS 8,305,000	2,621,308
Province of New Brunswick Canada T-Bill		
0.44% due		
04/14/22 ¹⁵	CAD 3,200,000	<u>2,559,852</u>
Total Foreign Government Debt		<u>41,613,882</u>
(Cost \$41,332,060)		
U.S. GOVERNMENT SECURITIES^{††} - 0.5%		
U.S. Treasury Notes		
1.50% due		
02/29/24 ¹¹	20,670,000	20,368,831
1.00% due		
12/15/24 ¹⁶	16,820,000	<u>16,164,283</u>
Total U.S. Government Securities		<u>36,533,114</u>
(Cost \$37,438,122)		
U.S. TREASURY BILLS^{†††} - 0.3%		
U.S. Treasury Bills		
0.17% due		
04/19/22 ¹⁵	21,000,000	20,998,543

	FACE AMOUNT	VALUE
0.16% due		
05/05/22 ¹⁵	5,700,000	\$ 5,699,206
Total U.S. Treasury Bills		<u>26,697,749</u>
(Cost \$26,697,296)		
SENIOR FIXED RATE INTERESTS^{†††} - 0.1%		
CONSUMER, CYCLICAL - 0.1%		
WESCO		
5.25% due		
06/14/24 ^{†††}	CAD 3,864,740	<u>3,086,630</u>
Total Senior Fixed Rate Interests		<u>3,086,630</u>
(Cost \$2,935,539)		
COMMERCIAL PAPER^{††} - 3.0%		
Sonoco Products Co.		
0.27% due		
04/01/22 ¹⁵	59,000,000	59,000,000
0.50% due		
04/04/22 ¹⁵	45,000,000	44,998,125
McCormick & Co., Inc.		
0.50% due		
04/04/22 ^{5,15}	54,000,000	53,997,750
Entergy Corp.		
0.23% due		
04/01/22 ^{5,15}	45,200,000	45,200,000
Cintas Corporation No. 2		
0.55% due		
04/04/22 ^{5,15}	19,000,000	18,999,129
American Water Capital Corp.		
0.36% due		
04/01/22 ^{5,15}	15,000,000	15,000,000
Walgreens Boots Alliance, Inc.		
1.03% due		
05/13/22 ^{5,15}	5,325,000	<u>5,318,477</u>
Total Commercial Paper		<u>242,513,481</u>
(Cost \$242,513,481)		

MACRO OPPORTUNITIES FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC OPTIONS PURCHASED^{††} - 0.0%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 1,424,100,000	\$ 185,133
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 709,900,000	92,287
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 661,700,000	33,085
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 126,600,000	16,458
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 82,200,000	4,110
Total Interest Rate Options		<u>331,073</u>
Total OTC Options Purchased (Cost \$6,442,614)		<u>331,073</u>

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED^{††,17} - 0.3%		
Call Swaptions on:		
Interest Rate Swaptions		
Goldman Sachs International 5-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.57%	USD 62,077,000	\$ 2,182,584
BNP Paribas 10-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.65%	USD 33,096,000	2,135,117
J.P. Morgan Securities plc 30- Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.34%	USD 12,557,000	1,804,327
Citibank, N.A. 20- Year Interest Rate Swap Expiring December 2028 with exercise rate of 1.40%	USD 19,584,000	1,651,463
Goldman Sachs International 20- Year Interest Rate Swap Expiring December 2026 with exercise rate of 0.50% (Notional Value \$20,485,757)	GBP 15,559,000	<u>1,194,902</u>
Total Interest Rate Swaptions		<u>8,968,393</u>

MACRO OPPORTUNITIES FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
Put Swaptions on:		
Interest Rate Swaptions		
Goldman Sachs International 20-Year Interest Rate Swap Expiring December 2026 with exercise rate of 0.50% (Notional Value \$20,485,758)	GBP 15,559,000	\$ 4,257,473
Goldman Sachs International 5-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.57%	USD 62,077,000	3,836,092
Citibank, N.A. 20-Year Interest Rate Swap Expiring December 2028 with exercise rate of 1.40%	USD 19,584,000	3,512,708
BNP Paribas 10-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.65%	USD 33,096,000	3,496,550
J.P. Morgan Securities plc 30-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.34%	USD 12,557,000	2,827,604
Total Interest Rate Swaptions		<u>17,930,427</u>
Total OTC Interest Rate Swaptions Purchased (Cost \$24,188,981)		<u>26,898,820</u>
Total Investments - 102.3% (Cost \$8,482,054,796)		<u>\$8,198,911,065</u>

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS WRITTEN[†] - 0.0%		
Call Options on:		
Equity Options		
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$86,080)	40	\$ (2,000)
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$88,232)	41	<u>(2,767)</u>
Total Equity Options		<u>(4,767)</u>
Total Listed Options Written (Premiums received \$85,529)		<u>(4,767)</u>
OTC INTEREST RATE SWAPTIONS WRITTEN^{††37} - 0.0%		
Call Swaptions on:		
Interest Rate Swaptions		
Barclays Bank plc 20-Year Interest Rate Swap Expiring December 2025 with exercise rate of 0.54% (Notional Value \$2,281,755)	GBP 1,733,000	(118,300)
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.51%	USD 3,514,000	(137,946)
Barclays Bank plc 10-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.46%	USD 6,522,000	(147,123)

MACRO OPPORTUNITIES FUND

	CONTRACTS/ NOTIONAL VALUE		VALUE		CONTRACTS/ NOTIONAL VALUE		VALUE
Barclays Bank plc 5-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.43%	USD 12,369,000		\$ (172,826)	Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.51%	USD 3,514,000		\$ (470,414)
J.P. Morgan Securities plc 30- Year Interest Rate Swap Expiring December 2025 with exercise rate of 1.46%	USD 1,827,000		(178,351)	Barclays Bank plc 10- Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.46%	USD 6,522,000		(527,173)
Total Interest Rate Swaptions			<u>(754,546)</u>	Barclays Bank plc 5-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.43%	USD 12,369,000		(607,259)
Put Swaptions on:				Total Interest Rate Swaptions			<u>(2,404,933)</u>
Interest Rate Swaptions				Total OTC Interest Rate Swaptions Written			
J.P. Morgan Securities plc 30- Year Interest Rate Swap Expiring December 2025 with exercise rate of 1.46%	USD 1,827,000		(348,468)	(Premiums received \$2,530,453)			(3,159,479)
Barclays Bank plc 20- Year Interest Rate Swap Expiring December 2025 with exercise rate of 0.54%				Other Assets & Liabilities, net - (2.3)%			<u>(187,747,860)</u>
(Notional Value \$2,281,754)	GBP 1,733,000		(451,619)	Total Net Assets - 100.0%			\$ 8,007,998,959

MACRO OPPORTUNITIES FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Equity Futures Contracts Purchased[†]				
S&P 500 Index Mini Futures Contracts	383	Jun 2022	\$ 86,706,413	\$ 5,009,939
Commodity Futures Contracts Purchased[†]				
Silver Futures Contracts	571	May 2022	\$ 71,260,800	\$ 2,533,677
Gold 100 oz. Futures Contracts	389	Jun 2022	75,532,130	(1,025,549)
			<u>\$ 146,792,930</u>	<u>\$ 1,508,128</u>
Commodity Futures Contracts Sold Short[†]				
WTI Crude Futures Contracts	466	Apr 2022	\$ 46,916,880	\$ (2,689,596)

Centrally Cleared Credit Default Swap Agreements Protection Sold^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
J.P. Morgan Securities LLC	ICE	CDX.NA.IG.33.VI	1.00%	Quarterly	12/20/24
			Notional Amount	Upfront Value	Unrealized Depreciation**
			\$ 70,000,000	\$ 944,005	\$ 1,349,100
					\$ (405,095)

MACRO OPPORTUNITIES FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
JPM	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31
JPM	CME	Receive	U.S. Secured Overnight Financing Rate	1.78%	Annually	03/11/32
JPM	LCH	Receive	6-Month CZK PRIBOR	2.68%	Semi-Annually	11/22/26
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.34%	Annually	12/11/61
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.43%	Annually	12/13/28
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.46%	Annually	12/16/33
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	0.50%	Annually	12/03/46
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.65%	Annually	12/10/41
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.51%	Annually	12/13/43
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.40%	Annually	12/06/48
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.03%	Annually	12/13/25
JPM	LCH	Receive	Sterling Overnight Interbank Average Rate	0.88%	Annually	12/09/25
JPM	LCH	Receive	Sterling Overnight Interbank Average Rate	0.54%	Annually	12/09/45
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	0.68%	Annually	12/13/23
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	0.67%	Annually	12/18/23
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	0.64%	Annually	12/15/23
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.46%	Annually	12/11/55

	Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation***
	180,000,000	\$ 11,373,651	\$ 1,514	\$ 11,372,137
	23,700,000	674,435	437	673,998
CZK	423,170,000	321,356	72	321,284
	3,389,000	206,500	112,883	93,617
	4,291,000	145,280	82,712	62,568
	2,127,000	119,452	74,348	45,104
GBP	3,130,000	(565,415)	(598,969)	33,554
	5,341,000	167,560	138,965	28,595
	958,000	85,825	59,899	25,926
	920,000	72,659	48,038	24,621
	474,000	21,730	207	21,523
GBP	380,000	19,221	(152)	19,373
GBP	423,000	76,017	58,819	17,198
	547,000	13,466	337	13,129
	516,000	12,965	180	12,785
	491,000	12,467	242	12,225
	34,000	—	(2,687)	2,687
		<u>\$ 12,757,169</u>	<u>\$ (23,155)</u>	<u>\$ 12,780,324</u>

MACRO OPPORTUNITIES FUND

Centrally Cleared Interest Rate Swap Agreements^{††} (concluded)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	1.57%	Annually	12/03/36
JPM	LCH	Pay	Overnight Tokyo Average Rate	0.15%	Annually	11/19/31
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	0.85%	Annually	12/03/26
JPM	LCH	Pay	3-Month HKD HIBOR	1.72%	Quarterly	11/19/25
JPM	LCH	Pay	3-Month ILS TELBOR	1.11%	Quarterly	11/19/24
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.30%	Annually	12/11/31
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.08%	Annually	12/06/28
JPM	LCH	Pay	3-Month NOK NIBOR	1.87%	Quarterly	11/22/23
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.33%	Annually	12/10/31
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.23%	Annually	12/03/31

	Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized (Depreciation) ^{**}
	6,083,000	\$ 126,191	\$ 148,516	\$ (22,325)
JPY	779,389,000	(78,166)	44	(78,210)
GBP	3,725,000	(227,667)	(429)	(227,238)
HKD	137,277,000	(288,939)	65	(289,004)
ILS	105,181,000	(302,095)	65	(302,160)
	4,351,000	(309,867)	222	(310,089)
	4,712,000	(318,760)	(961)	(317,799)
NOK	300,000,000	(330,422)	5,243	(335,665)
	4,988,000	(342,916)	1,061	(343,977)
	5,205,000	(397,601)	3,146	(400,747)
		<u>\$ (2,470,242)</u>	<u>\$ 156,972</u>	<u>\$ (2,627,214)</u>
Total interest rate swap agreements		<u>\$ 10,286,927</u>	<u>\$ 133,817</u>	<u>\$ 10,153,110</u>

Total Return Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements^{††}								
Goldman Sachs International	iShares iBoxx \$ High Yield Corporate Bond ETF	Receive	(0.72)% (Federal Funds Rate - 1.05%)	At Maturity	06/23/22	496,716	\$ 40,874,760	\$ 352,668
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	Receive	(0.77)% (Federal Funds Rate - 1.10%)	At Maturity	06/23/22	197,284	<u>16,234,500</u>	<u>140,072</u>
							<u>\$ 57,109,260</u>	<u>\$ 492,740</u>

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Goldman Sachs International	ILS	Buy	92,228,427	24,775,937 USD	08/01/22	\$ 4,319,891
Deutsche Bank AG	AUD	Buy	5,673,265	4,121,904 USD	04/04/22	124,233
Deutsche Bank AG	NZD	Buy	2,624,000	1,749,522 USD	12/20/22	59,825
JPMorgan Chase Bank, N.A.	NZD	Buy	10,540,000	7,248,125 USD	04/04/22	58,127
Deutsche Bank AG	EUR	Buy	2,974,647	3,265,469 USD	04/04/22	26,163
JPMorgan Chase Bank, N.A.	NZD	Sell	12,300,000	8,547,195 USD	04/04/22	20,924
UBS AG	EUR	Buy	1,910,000	2,099,203 USD	04/04/22	14,329
Goldman Sachs International	NZD	Buy	490,924	327,336 USD	12/20/22	11,175
Morgan Stanley Capital Services LLC	CAD	Buy	630,000	493,050 USD	04/14/22	11,003
Barclays Bank plc	NZD	Buy	7,660,000	5,300,396 USD	04/04/22	9,463
Goldman Sachs International	AUD	Sell	3,422,000	3,707,737 NZD	04/04/22	8,991
JPMorgan Chase Bank, N.A.	EUR	Sell	3,800,000	4,228,868 USD	06/30/22	8,800
JPMorgan Chase Bank, N.A.	GBP	Sell	1,641,509	2,164,974 USD	04/04/22	8,611
JPMorgan Chase Bank, N.A.	EUR	Buy	1,510,000	1,664,744 USD	04/04/22	6,166
Citibank, N.A.	AUD	Buy	280,000	206,282 USD	04/04/22	3,283
Goldman Sachs International	NZD	Sell	810,000	564,716 USD	04/04/22	3,230
JPMorgan Chase Bank, N.A.	USD	Sell	300,000	378,865 CAD	04/04/22	3,138
Deutsche Bank AG	CAD	Sell	2,445,000	1,958,976 USD	04/06/22	2,697
Morgan Stanley Capital Services LLC	NZD	Buy	1,410,000	974,723 USD	04/04/22	2,680
Barclays Bank plc	USD	Sell	170,000	215,546 CAD	04/04/22	2,462
UBS AG	AUD	Sell	510,000	383,280 USD	04/04/22	1,572
Deutsche Bank AG	NZD	Sell	1,250,000	867,562 USD	04/04/22	1,070
Morgan Stanley Capital Services LLC	USD	Sell	100,000	126,115 CAD	04/04/22	908
Morgan Stanley Capital Services LLC	GBP	Buy	100,000	130,482 USD	04/04/22	883
UBS AG	NZD	Buy	190,000	130,948 USD	04/04/22	759
Bank of America, N.A.	AUD	Sell	870,000	651,898 USD	04/04/22	749
BNP Paribas	CAD	Sell	925,000	740,770 USD	04/05/22	661
Citibank, N.A.	EUR	Sell	190,000	210,865 USD	04/04/22	618
Morgan Stanley Capital Services LLC	EUR	Buy	130,000	143,358 USD	04/04/22	495
Barclays Bank plc	NZD	Sell	90,000	62,625 USD	04/04/22	237
Deutsche Bank AG	CAD	Sell	575,000	460,221 USD	04/05/22	153
Deutsche Bank AG	USD	Buy	30,000	37,558 CAD	04/04/22	(51)
Barclays Bank plc	EUR	Buy	20,000	22,185 USD	04/04/22	(54)
Deutsche Bank AG	EUR	Sell	240,000	265,475 USD	04/04/22	(99)
JPMorgan Chase Bank, N.A.	EUR	Sell	207,000	228,887 USD	04/04/22	(172)
Barclays Bank plc	CAD	Sell	660,000	527,848 USD	04/13/22	(210)
Deutsche Bank AG	NZD	Buy	130,000	90,426 USD	04/04/22	(311)
Bank of America, N.A.	AUD	Buy	1,420,000	1,063,121 USD	04/04/22	(326)
Barclays Bank plc	EUR	Sell	160,000	176,470 USD	04/04/22	(580)

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts^{††} (continued)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
BNP Paribas	CAD	Buy	925,000	740,767 USD	04/06/22	\$ (661)
Morgan Stanley Capital Services LLC	NZD	Sell	700,000	484,464 USD	04/04/22	(770)
UBS AG	AUD	Buy	390,000	292,667 USD	04/04/22	(773)
UBS AG	EUR	Sell	2,560,000	2,831,939 USD	04/04/22	(860)
UBS AG	GBP	Buy	760,000	999,611 USD	04/04/22	(1,240)
Barclays Bank plc	GBP	Sell	840,000	1,102,037 USD	04/04/22	(1,425)
Barclays Bank plc	AUD	Buy	470,000	353,281 USD	04/04/22	(1,511)
Morgan Stanley Capital Services LLC	AUD	Sell	200,000	148,107 USD	04/04/22	(1,582)
Morgan Stanley Capital Services LLC	USD	Buy	210,000	264,675 CAD	04/04/22	(1,772)
Barclays Bank plc	CAD	Sell	1,105,000	882,252 USD	04/12/22	(1,850)
Barclays Bank plc	USD	Buy	280,000	352,265 CAD	04/04/22	(1,854)
Goldman Sachs International	AUD	Buy	684,000	741,798 NZD	04/04/22	(2,271)
UBS AG	CAD	Sell	160,000	125,702 USD	04/12/22	(2,313)
UBS AG	CAD	Sell	180,000	141,414 USD	04/07/22	(2,606)
Barclays Bank plc	CAD	Sell	810,000	644,618 USD	04/19/22	(3,435)
JPMorgan Chase Bank, N.A.	GBP	Buy	630,000	831,079 USD	04/04/22	(3,482)
Barclays Bank plc	GBP	Buy	1,500,000	1,974,139 USD	04/04/22	(3,669)
UBS AG	ILS	Sell	3,026,363	958,280 USD	11/30/22	(4,368)
Bank of America, N.A.	NZD	Sell	1,550,000	1,069,405 USD	04/04/22	(5,044)
Barclays Bank plc	AUD	Sell	2,170,000	1,618,878 USD	04/04/22	(5,251)
Barclays Bank plc	ILS	Sell	5,382,450	1,706,566 USD	11/30/22	(5,523)
JPMorgan Chase Bank, N.A.	CAD	Sell	1,062,000	843,383 USD	04/14/22	(6,307)
UBS AG	CAD	Sell	510,000	400,682 USD	04/14/22	(7,361)
Citibank, N.A.	CAD	Sell	925,000	731,980 USD	04/06/22	(8,126)
UBS AG	CAD	Sell	640,000	502,814 USD	04/13/22	(9,241)
JPMorgan Chase Bank, N.A.	CAD	Sell	13,080,000	10,453,665 USD	04/06/22	(11,827)
UBS AG	CAD	Sell	830,000	652,077 USD	04/19/22	(11,977)
Barclays Bank plc	CAD	Sell	767,000	600,669 USD	04/20/22	(12,979)
JPMorgan Chase Bank, N.A.	USD	Buy	1,410,000	1,779,039 CAD	04/04/22	(13,448)
Citibank, N.A.	USD	Buy	830,000	1,054,553 CAD	04/04/22	(13,771)
Goldman Sachs International	NZD	Sell	449,092	292,983 USD	12/20/22	(16,683)
Barclays Bank plc	CAD	Sell	2,168,000	1,716,027 USD	04/07/22	(18,613)
Deutsche Bank AG	CAD	Sell	5,000,000	3,980,543 USD	04/07/22	(20,009)
JPMorgan Chase Bank, N.A.	EUR	Sell	3,055,000	3,361,530 USD	04/14/22	(20,032)
JPMorgan Chase Bank, N.A.	AUD	Buy	11,330,000	8,501,523 USD	04/04/22	(21,620)
Deutsche Bank AG	GBP	Buy	3,929,000	5,184,056 USD	04/04/22	(22,741)
Bank of America, N.A.	GBP	Buy	937,000	1,256,451 USD	04/04/22	(25,565)
UBS AG	CAD	Sell	2,180,000	1,713,904 USD	04/27/22	(30,174)
Barclays Bank plc	CAD	Sell	1,805,000	1,412,596 USD	04/05/22	(31,618)
Citibank, N.A.	CAD	Sell	1,675,067	1,306,767 USD	04/04/22	(33,490)

MACRO OPPORTUNITIES FUND
Forward Foreign Currency Exchange Contracts^{††} (concluded)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	CAD	Sell	2,600,000	2,045,976 USD	04/07/22	\$ (34,311)
Deutsche Bank AG	NZD	Sell	2,624,000	1,774,797 USD	12/20/22	(34,549)
Morgan Stanley Capital Services LLC	EUR	Sell	5,050,000	5,552,649 USD	04/14/22	(37,166)
JPMorgan Chase Bank, N.A.	AUD	Sell	12,900,000	9,568,407 USD	04/04/22	(86,560)
Barclays Bank plc	CAD	Sell	8,225,000	6,492,666 USD	04/06/22	(88,273)
UBS AG	NZD	Sell	6,204,128	4,210,233 USD	04/04/22	(90,424)
Deutsche Bank AG	GBP	Sell	18,833,536	24,622,397 USD	04/04/22	(118,206)
Barclays Bank plc	GBP	Sell	67,150,000	87,482,107 USD	04/14/22	(723,980)
Barclays Bank plc	CAD	Sell	61,842,000	48,566,403 USD	04/14/22	(912,409)
Barclays Bank plc	ILS	Sell	92,228,427	27,935,310 USD	08/01/22	(1,160,518)
Bank of America, N.A.	EUR	Sell	282,620,000	308,653,541 USD	04/14/22	(4,176,854)
						<u>\$ (3,139,599)</u>

OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Goldman Sachs International 5-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.57%	12/01/31	1.57%	\$ 62,077,000	\$ 2,182,584
BNP Paribas 10-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.65%	12/08/31	1.65%	33,096,000	2,135,117
J.P. Morgan Securities plc 30-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.34%	12/09/31	1.34%	12,557,000	1,804,327
Citibank, N.A. 20-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.40%	12/04/28	1.40%	19,584,000	1,651,463
Goldman Sachs International 20-Year Interest Rate Swap	Pay	Sterling Overnight Interbank Average Rate	Annual	0.50%	12/03/26	0.50%	20,485,757	<u>1,194,902</u>
								<u>\$ 8,968,393</u>

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swaptions Purchased (concluded)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
Goldman Sachs International 20-Year Interest Rate Swap	Receive	Sterling Overnight Interbank Average Rate	Annual	0.50%	12/03/26	0.50%	\$20,485,758	\$ 4,257,473
Goldman Sachs International 5-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.57%	12/01/31	1.57%	62,077,000	3,836,092
Citibank, N.A. 20-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.40%	12/04/28	1.40%	19,584,000	3,512,708
BNP Paribas 10-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.65%	12/08/31	1.65%	33,096,000	3,496,550
J.P. Morgan Securities plc 30-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.34%	12/09/31	1.34%	12,557,000	<u>2,827,604</u>
								<u>\$17,930,427</u>

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Barclays Bank plc 20-Year Interest Rate Swap	Receive	Sterling Overnight Interbank Average Rate	Annual	0.54%	12/09/25	0.54%	\$ 2,281,755	\$ (118,300)
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.51%	12/13/23	1.51%	3,514,000	(137,946)
Barclays Bank plc 10-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/14/23	1.46%	6,522,000	(147,123)

MACRO OPPORTUNITIES FUND
OTC Interest Rate Swaptions Written (concluded)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call (concluded)								
Barclays Bank plc 5-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.43%	12/11/23	1.43%	\$12,369,000	\$ (172,826)
J.P. Morgan Securities plc 30-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/09/25	1.46%	1,827,000	<u>(178,351)</u>
								<u>\$ (754,546)</u>
Put								
J.P. Morgan Securities plc 30-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/09/25	1.46%	\$1,827,000	\$ (348,468)
Barclays Bank plc 20-Year Interest Rate Swap	Pay	Sterling Overnight Interbank Average Rate	Annual	0.54%	12/09/25	0.54%	2,281,754	(451,619)
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.51%	12/13/23	1.51%	3,514,000	(470,414)
Barclays Bank plc 10-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/14/23	1.46%	6,522,000	(527,173)
Barclays Bank plc 5-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.43%	12/11/23	1.43%	12,369,000	<u>(607,259)</u>
								<u>\$ (2,404,933)</u>

MACRO OPPORTUNITIES FUND

- ˆ The face amount is denominated in U.S. dollars unless otherwise indicated.
 - * Non-income producing security.
 - ** Includes cumulative appreciation (depreciation).
 - † Value determined based on Level 1 inputs, unless otherwise noted.
 - †† Value determined based on Level 2 inputs, unless otherwise noted.
 - ††† Value determined based on Level 3 inputs.
 - ◊ Variable rate security. Rate indicated is the rate effective at March 31, 2022. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
 - ¹ Special Purpose Acquisition Company (SPAC).
 - ² Affiliated issuer.
 - ³ All or a portion of this security is pledged as listed options collateral at March 31, 2022.
 - ⁴ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
 - ⁵ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$3,130,548,309 (cost \$3,260,527,203), or 39.1% of total net assets.
 - ⁶ Rate indicated is the 7-day yield as of March 31, 2022.
 - ⁷ Perpetual maturity.
 - ⁸ Security is in default of interest and/or principal obligations.
 - ⁹ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$50,608,703 (cost \$60,751,422), or 0.6% of total net assets.
 - ¹⁰ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2022.
 - ¹¹ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2022, the total market value of segregated or earmarked securities was \$42,576,363
 - ¹² Payment-in-kind security.
 - ¹³ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
 - ¹⁴ Security is an interest-only strip.
 - ¹⁵ Rate indicated is the effective yield at the time of purchase.
 - ¹⁶ All or a portion of this security is pledged as interest rate swap collateral at March 31, 2022.
 - ¹⁷ Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.
- AUD — Australian Dollar
 BofA — Bank of America
 CAD — Canadian Dollar
 CDX.NA.IG.33.V1 — Credit Default Swap North American Investment Grade Series 33 Index Version 1
 CME — Chicago Mercantile Exchange
 CMS — Constant Maturity Swap
 CMT — Constant Maturity Treasury
 CZK — Czech Koruna
 EUR — Euro
 EURIBOR — European Interbank Offered Rate
 GBP — British Pound

MACRO OPPORTUNITIES FUND

HKD — Hong Kong Dollar
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPM — J.P. Morgan Securities LLC
JPY — Japanese Yen
LCH — London Clearing House
LIBOR — London Interbank Offered Rate
NOK — Norwegian Krone
plc — Public Limited Company
PPV — Public-Private Venture
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
TELBOR — Tel Aviv Interbank Offered Rate
WAC — Weighted Average Coupon